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ATM Workshop
&
Trade Alerts

Presented by

Tomas Byron

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Parameters relating to past performance of strategies discussed are not capable of being duplicated. In order to simplify the computations, slippage, commissions, fees, margin interest and taxes have not been included in the examples used in this presentation. These costs will impact the outcome of all stock and options transactions and must be considered prior to entering into any transactions. Multiple leg strategies involve multiple commission charges. Brokerage firms may require customers to post higher margins than the minimum margins specified in this presentation. Investors should consult their tax advisor about any potential tax consequences. Simulated trading programs are designed with the benefit of hindsight. No representation is being made that any portfolio or trade will, or is likely to, achieve profits or losses similar to those shown.

All investments and trades carry risks.

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My background

- With a career spanning over 35 years, I began my journey as a professional trader in physical energy trading. Over time, I gained experience in derivatives and over-the-counter markets, gradually expanding my understanding of financial products, including options and derivatives. I had the opportunity to work as a lead trader for major global international energy companies and investment banks, where I navigated the complexities of the financial arena. Seeking new opportunities, I later transitioned into proprietary trading, using my accumulated insights to inform strategic financial decisions. Driven by a genuine interest in helping others navigate the financial landscape, I eventually founded an advisory financial service. My approach to trading and financial consultancy is grounded in a commitment to continuous improvement and learning from a wealth of experiences, with the goal of providing valuable guidance to those I serve.

Tomas Byron's Workshop and Trade Alerts

- *ATM Weekly Options Strategy* ***Workshop***
- *ATM Weekly Options Strategy* ***Trade Alerts***
- **https://info.aeromir.com/workshops/2024/atm/**

- *Elephant Shield* ***Trade Alerts***
- **https://info.aeromir.com/services/elephantshield/**

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The Core

- We trade based on statistics and probabilities
- Defined Risk and Short hold time (Closed the same day*)
- Daily Option Expirations
- Simple to trade and low cost
- Positive Theta
- Profit Target 5-20% of debit paid
- IRA Eligible

*When on shorter DTE .

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Dynamic ATM Time Spreads

- Front (Short) : 0,15 DTE (Days to Expiration)
- Back(Long) : 2,30 DTE
- DTE and Width Selection Based on Vols Spreads Analysis
- Strategies Used :
  - Calendars, Double Calendars
  - Diagonals, Double Diagonals
  - Straddle, Strangles, Verticals.

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Trading Approach and Philosophy

- Predicting futures prices or market direction is irrelevant,and unnecessary.
- Our job as traders is to REACT to the market .
- The ONLY thing we can control is the amount of RISK we are willing to accept
- In the market.

Trading Approach and Philosophy

Six Steps process to trade selection ("The Fund").

- 1)Determine Market Status.
- 2)Analyze Strategies Statistical Performance in similar Market Regime.
- 3)Select Appropriate Strategies.
- 4)Execute the orders.
- 5)Dynamically monitor/adjust trades.
- 6)Exit the trades.

Workshop

- The Workshop includes 4 Recorded Live Classes
- Class 1: Core Concepts using the tools and boring Stuff.(2:38Hours)
- Class 2: Trading the strategy(The edge) Trades selection .(3:45Hours)
- Rules Guidelines (Entry, Adjustments, and Exit).
- Examples and real trades (Start using the tools).
- Class 3: More Adjustments and Integration/other Strategies.(5:12Hours)

- Class 4: More Examples and Refining the Trades.(2:52Hours)

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Trading Tools

- Many Complimentary Microsoft Excel Spreadsheets
- customized spreadsheets offered to monitor and analyze trades, many documents and Tools .

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Trading Tools

- TRADERS Mistakes VID
- ATM Weekly Options Slingshot VID
- ATM Weekly Options Strategy - Spread Sheet Walk Through VID
- Hedging a 30-Day Broken Wing Butterfly VID
- ATM Workshop - Video Part 1 VID
- ATM Workshop - Video Part 2 VID
- Financial Mathematics: Statistics - Properties of Distributions PDF
- Introduction to the Black-Scholes formula VID

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Trading Tools

- Presentation "DERIVATIVES" Understanding options ,forwards and futures. PDF
- Derivate Spreads Evidence From SPX Options (Cao/Jacobs/Sai Ke) PDF
- ATM Workshop Guidelines. DOCX
- ATM Weekly Options Strategy Trade Alerts Review (FEB/MAY 2024). PDF
- OPTIONSMATRIX LINK SOFWARE
- Excel analysis files from Tomas ZIP
- Power Point Slides Class#3 PDF
- Economics Surprises What really moves the markets PDF

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Trading Tools

- ATM Weekly Options Strategy Class#1 PDF
- INDEX OPTIONS PDF
- Glossary of TERMS PDF
- EXCEL File : USE EXTRACT THE zip File And open the Excel file It will show you the Visual and the Adjustments of the trades in Discord, ZIP

- The lead–lag relation between VIX futures and SPX futures PDF
- Simple B&S GREEKS excel ..more than just basic Greeks.XLS

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Trading Tools

- Market Snip (Utility Tool) Needs TOS (THINKORSWIM) Running.XLS
- Options Models Lite XLS
- Options Radar Ver3.0 XLS
- Holiday_FIX_10W_2022_2023WOrKSHOP XLS
- Comparison between Heston model and Vanna-Volga method.(Forex) XLS

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Trading Tools

- Lots & Millions (Dream Spreadsheet) (Class#3) XLS
- GARCHS&P500 XLS
- D.CALSTUDY1 XLS
- D.CAL STUDY EXAMPLE XLS
- OMEGA LIST EXAMPLE CALENDARS TEST XLS
- Test Worksheet XLS

Trading Tools

- CAL7-14-50EXAMPLE1 XLS
- HOLIDAY WEEK ANALYSIS EXAMPLE XLS

- TOS CHARTS 757.8 KB DOCX
- Interactive Brokers : CREATING BASKET ORDERS IN TWS (1)VIDEO
- Interactive Brokers : CREATING BASKET ORDERS IN TWS (2)VIDEO
- "TRADING VOLATILITY" C.BENNETT New LINK PDF
- Measuring the Natural Rate of Interest LINK

Member Home Workshop

Home | My Stuff | Calendar | Library | Forums | Products | Tools | Resources

ATM Weekly Options Strategy Workshop - Library

Member Home > ATM Weekly Options Strategy Workshop Home > ATM Weekly Options Strategy Workshop Library

Start: 01/01/2014 End: 02/21/2025 Records: 25 Refresh

December 2024

Date	View	Duration	Views	Presenter	Description
7 Dec 24	View		18	Tomas B	TRADERS Mistakes (PASSWORD:ATM2025)

March 2024

Date	View	Duration	Views	Presenter	Description
22 Mar 24	View	00:00:17	51	Tomas B	**ATM Weekly Options Slingshot**

February 2024

Date	View	Duration	Views	Presenter	Description
10 Feb 24	View	02:52:28	113	Tomas B	**ATM Weekly Options Strategy Workshop - Class #4** 157.5 MB M4A audio file 508.9 MB MP4 video file 161.2 KB VTT closed caption file 1.6 KB Chat TXT 677.2 KB Presentation PDF AI Summary
4 Feb 24	View	00:06:25	33	Tomas B	**ATM Weekly Options Strategy - Spread Sheet Walk Through**
4 Feb 24	View	00:14:01	36	Tomas B	**ATM Workshop - Video Part 1**
4 Feb 24	View	00:05:42	33	Tomas B	**ATM Workshop - Video Part 2**
3 Feb 24	View	05:12:51	117	Tomas B	**ATM Weekly Options Strategy Workshop - Class #3**

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Member Home Workshop

3 Feb 24	View	05:12:51	117	Tomas B	**ATM Weekly Options Strategy Workshop - Class #3**

Meeting Links
Jim Simmons video
284.8 MB M4A audio file
934.6 MB MP4 video file
288.0 KB VTT closed caption file
6.8 KB Chat TXT
AI Summary

2 Feb 24	View	00:17:59	48	Tomas B	**Hedging a 30-Day Broken Wing Butterfly**

January 2024

Date	View	Duration	Views	Presenter	Description
27 Jan 24	View	02:34:34	129	Tomas B	**ATM Weekly Options Strategy Workshop - Class #2 - Part 1**

Meeting Links
Instructions for joining the Aeromir Discord Server
140.7 MB M4A audio file
401.7 MB MP4 video file
137.8 KB VTT closed caption file
1.0 KB Chat TXT
4.7 MB PowerPoint Slides
AI Summary

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27 Jan 24	View	01:14:29	124	Tomas B	**ATM Weekly Options Strategy Workshop - Class #2 - Part 2** 67.8 MB M4A audio file 252.0 MB MP4 video file 69.5 KB VTT closed caption file 0.7 KB Chat TXT
23 Jan 24	View		38	Tomas B	**Financial Mathematics: Statistics - Properties of Distributions**
20 Jan 24	View	02:38:24	144	Tomas B	**ATM Weekly Options Strategy Workshop - Class #1** 144.2 MB M4A audio file 372.4 MB MP4 video file 139.0 KB VTT closed caption file 1.8 KB Chat TXT AI Summary
20 Jan 24	View	00:10:23	33	Tomas B	**Introduction to the Black-Scholes formula**

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ATM Weekly Options Strategy Workshop Documents

Description	Size	Type	Uploaded	Download
Presentation "DERIVATIVES" Understanding options ,forwards and futures.	548.0 KB	PDF	4 Dec 2024	Download
Derivate Spreads Evidence From SPX Options (Cao/Jacobs/Sai Ke)	558.3 KB	PDF	19 Nov 2024	Download
	122.1 KB		5 Sep 2024	Download
ATM Workshop Guidelines.	35.7 KB	DOCX	9 Aug 2024	Download
ATM Weekly Options Strategy Trade Alerts Review (FEB/MAY 2024).	2.2 MB	PDF	3 Jun 2024	Download
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OPTIONSMATRIX LINK	42.7 KB	PDF	20 Feb 2024	Download
Excel analysis files from Tomas	13.8 MB	ZIP	4 Feb 2024	Download
EXTRA MATERIAL CLASS#3 VIDEO SERIES 1 (CLASS#3)INTRO	903.3 KB	MKV	4 Feb 2024	Download
Power Point Slides Class#3	1.3 MB	PDF	4 Feb 2024	Download
Economics Surprises What really moves the markets Study Maria Vieira, Ph.D	2.1 MB	PDF	1 Feb 2024	Download

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ATM Weekly Options Strategy Class#1	3.8 MB	PPTX	20 Jan 2024	Download
The Fund*Let's Think(or)Swim Like pros.	4.2 MB	PPTX	18 Jan 2024	Download
INDEX OPTIONS	1.9 MB	PDF	17 Jan 2024	Download
Glossary of TERMS	25.9 KB	DOCX	17 Jan 2024	Download

DISCORD LIVE SIMULATED TRADES COLLECTION

Description	Size	Type	Uploaded	Download
EXCEL File : USE EXTRACT THE zip File And open the Excel file It will show you the Visual and the Adjustments of the trades in Discord,	3.7 MB		2 Sep 2024	Download

Tomas

Journal of Financial Markets (VIX-SPX)

Description	Size	Type	Uploaded	Download
The lead–lag relation between VIX futures and SPX futures	3.9 MB		15 Feb 2024	Download
? Christine Bangsgaard a , Thomas Kokholm a,b,⁎ a Aarhus BSS, Aarhus University, Department of Economics and Business Economics, Denmark b Danish Finance Institute, Denmark				
SEMI-NERDY STUFF				

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Spreadsheets

Description	Size	Type	Uploaded	Download
Simple B&S GREEKS excel ..more than just basic Greeks. Not so nerdy!	21.3 KB	XLSM	5 Feb 2024	Download
MarketSnip (Utility Tool) Needs TOS (THINKORSWIM) Running.	500.9 KB	XLSM	5 Feb 2024	Download
Options Models Lite If you have problems accessing the ATM Workshop Member's files (DOCS).Try Log Out and Re-log in. Tomas	316.5 KB	XLSM	5 Feb 2024	Download
OptionsRadar Ver3.0	86.8 KB	XLSM	5 Feb 2024	Download
Holiday_FIX_10W_2022_2023WOrKSHOP	3.2 MB	XLSX	5 Feb 2024	Download
Comparison between Heston model and Vanna-Volga method.(Forex)	5.4 MB	XLS	5 Feb 2024	Download

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Lots&Millions (Class#3)	23.9 KB	XLSX	5 Feb 2024	Download
GARCHS&P500	597.3 KB	XLSX	5 Feb 2024	Download
D.CALSTUDY1 D.CAL STUDY EXAMPLE	691.9 KB	XLSX	5 Feb 2024	Download
OMEGA LIST EXAMPLE CALENDARS TEST	15.5 KB	XLSX	5 Feb 2024	Download
Test_Worksheet	33.0 KB	XLS	5 Feb 2024	Download
CAL7-14-50EXAMPLE1 HOLIDAY WEEK ANALYSIS EXAMPLE	132.6 KB	XLSX	5 Feb 2024	Download

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thinkorswim

Description	Size	Type	Uploaded	Download
TOS CHARTS	757.8 KB	DOCX	5 Feb 2024	Download

Online Documents

Title	Updated	View
Interactive Brokers : CREATING BASKET ORDERS IN TWS (1)VIDEO	3 Feb 2024 at 3:53:46 AM Eastern	View
Interactive Brokers : CREATING BASKET ORDERS IN TWS (2)VIDEO	3 Feb 2024 at 4:00:35 AM Eastern	View
Trading Volatility Colin Bennett	3 Feb 2024 at 6:29:25 PM Eastern	View
"TRADING VOLATILITY" C.BENNETT New LINK	10 Feb 2024 at 1:31:24 AM Eastern	View
Measuring the Natural Rate of Interest	17 Dec 2024 at 12:34:13 AM Eastern	View

Tomas Byron's Workshop and Trade Alerts

VIDEO LINK **https://youtu.be/STDcUVIOJlo**

ATM Weekly Options Strategy Trade Alerts

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The Core

- We trade based on statistics and probabilities
- Defined Risk and Short hold time (Closed the same day*)
- Daily Option Expirations
- Simple to trade and low cost
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- Profit Target 5-20% of debit paid
- IRA Eligible

* shorter DTEs.

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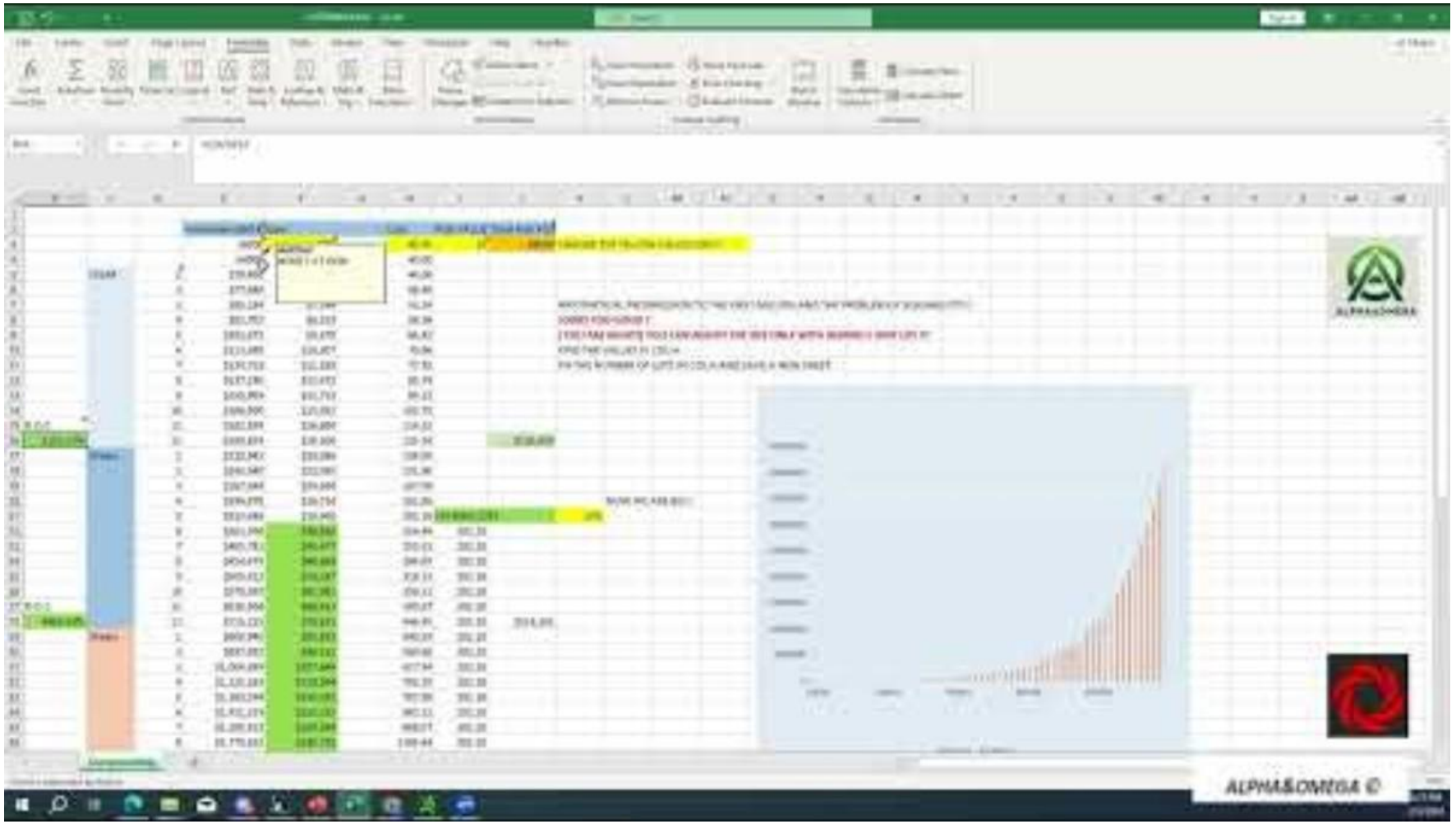
Dynamic ATM Time Spreads

- Front (Short) : 0,1,2 DTE (Days to Expiration)
- Back(Long) : 2,3,4,5,6,7 DTE
- DTE and Width Selection Based on Vols Spreads Analysis
- Strategies Used :
  - Calendars, Double Calendars
  - Diagonals, Double Diagonals
  - Straddle, Strangles, Verticals.

✦ Road to One Million .....



Video Link **https://youtu.be/-HfjV6AihVM**

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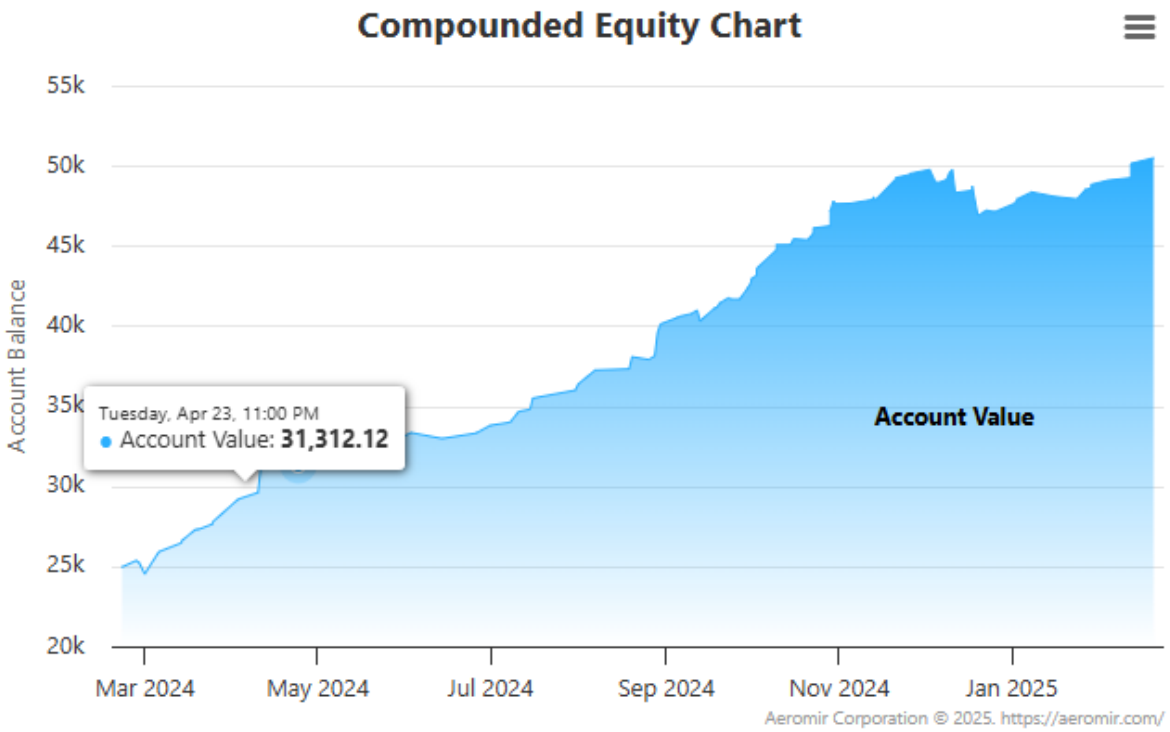
ATM Weekly Strat.Trade Alerts

Equity Growth Chart for Closed Trades



Trade Performance

Net Profit	$17,911
Net Profit Percent	71.64%
Wins	84 (80.8%)
Losses	20 (19.2%)
Average profit	$272
Average loss	($249)
Max consecutive wins	11 (odds 10.5:1)
Max consecutive losses	2 (odds 27.0:1)
Equity high value	$42,874
Equity low value	$24,525
Ending Equity	$42,874
Maximum Draw Down Dollars	$1,456
Maximum Draw Down %	3.43%
Max Draw Down/Average Profit	5.35
Profit Factor ?	4.59
Sortino Ratio ?	1.061
Expectancy ?	0.690
Probability of Ruin	0.000000%

Losing Streak Odds

Losing Streak	Odds	Losing Streak	Odds	Losing Streak	Odds
2	27.0:1	5	3,802:1	8	534,597:1
3	140.6:1	6	19,771:1	9	2,779,906:1
4	731.2:1	7	102,807:1		

Tomas Byron's Trade Alerts

Trade History

○ View by expiration month ○ View by month closed ◉ View all trades

Open	Close	DIT	Strategy	Symbol	Description	Account Size	Planned Capital	Maximum Margin	P/L	Yield on Account	Yield on Capital	Yield on Margin
02/18/2025	02/20/2025	2	Double Calendar	SPX	D.CalendarTR#111	$25,000	$1,500	$1,500	$175.00	0.70%	11.67%	11.67%
02/11/2025	02/12/2025	1	BUT/BWB	SPX	TR#110	$25,000	$1,200	$1,200	$80.00	0.32%	6.67%	6.67%
02/11/2025	02/12/2025	1	BUT/BWB	SPX	TR#109	$25,000	$550	$550	$100.00	0.40%	18.18%	18.18%
02/10/2025	02/12/2025	2	BUT/BWB	SPX	TR#108	$25,000	$1,000	$1,000	$350.00	1.40%	35.00%	35.00%
01/30/2025	02/04/2025	5	COMBO	SPX	COMBO TR#106	$25,000	$2,500	$2,500	$135.00	0.54%	5.40%	5.40%
01/28/2025	01/29/2025	1	BUT/BWB	SPX	Butt.Calendar Tr#105	$25,000	$1,000	$1,000	$54.00	0.22%	5.40%	5.40%
01/06/2025	01/29/2025	23	Double Calendar	SPX	Double CalendarTR#101	$25,000	$800	$3,300	$110.00	0.44%	13.75%	3.33%
12/30/2024	01/27/2025	28	BUT/BWB	SPX	Butt.CalendarTr#99	$25,000	$1,200	$1,200	$305.00	1.22%	25.42%	25.42%
01/21/2025	01/24/2025	3	Double Calendar	SPX	Double Calendar TR#104	$25,000	$2,000	$2,800	$-80.00	-0.32%	-4.00%	-2.86%
01/06/2025	01/16/2025	10	Double Calendar	SPX	Double CalendarTR#102	$25,000	$2,500	$2,400	$-145.00	-0.58%	-5.80%	-6.04%
01/07/2025	01/08/2025	1	BUT/BWB	SPX	Double CalendarTr#103	$25,000	$2,700		$225.00	0.90%	8.33%	
12/12/2024	01/03/2025	22	COMBO	SPX	COMBO#93	$25,000	$2,000	$3,500	$145.00	0.58%	7.25%	4.14%
12/31/2024	01/02/2025	2	Double Calendar	SPX	Double CalendarTr#100	$25,000	$2,000		$280.00	1.12%	14.00%	
12/26/2024	12/26/2024	0	Double Calendar	SPX	Double CalendarTR#98	$25,000	$2,800		$-50.00	-0.20%	-1.79%	

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Tomas Byron's Trade Alerts

12/23/2024	12/23/2024	0	Double Calendar	SPX	Double CalendarTR#97	$25,000	$2,800		$180.00	0.72%	6.43%	
12/20/2024	12/20/2024	0	Double Calendar	SPX	Double CalendarTR#96	$25,000	$3,500		$-945.00	-3.78%	-27.00%	
12/17/2024	12/18/2024	1	BUT/BWB	SPX	Butt.CalendarTR#95	$25,000	$740		$73.00	0.29%	9.86%	
12/13/2024	12/18/2024	5	Double Calendar	SPX	Double CalendarTr#94	$25,000	$890		$135.00	0.54%	15.17%	
11/11/2024	12/12/2024	31	Double Calendar	SPX	Double Calendar#78	$25,000	$2,000	$3,500	$-710.00	-2.84%	-35.50%	-20.29%
12/11/2024	12/11/2024	0	Double Calendar	SPX	D.Calendar#92	$25,000	$1,650		$68.00	0.27%	4.12%	
12/09/2024	12/10/2024	1	Double Calendar	SPX	Double Calendar	$25,000	$1,700	$2,200	$235.00	0.94%	13.82%	10.68%
12/09/2024	12/09/2024	0	Double Calendar	SPX	Double Calendar	$25,000	$2,500	$2,500	$98.00	0.39%	3.92%	3.92%
12/06/2024	12/06/2024	0	Double Calendar	SPX	Double Calendar	$25,000	$1,500	$1,500	$-20.00	-0.08%	-1.33%	-1.33%
11/29/2024	12/05/2024	6	Double Calendar	SPX		$25,000	$3,000	$2,400	$-390.00	-1.56%	-13.00%	-16.25%
12/03/2024	12/03/2024	0	Calendar	SPX	Calendar	$25,000	$1,080	$1,080	$125.00	0.50%	11.57%	11.57%
11/26/2024	11/26/2024	0	Double Calendar	SPX	Double Calendar	$25,000	$2,870	$2,870	$100.00	0.40%	3.48%	3.48%
11/19/2024	11/26/2024	7	Double Calendar	SPX	Double Calendar	$25,000	$3,000	$500	$30.00	0.12%	1.00%	6.00%

Tomas Byron's Trade Alerts

Trade	Opened	Closed	DIT	Description	Symbol	Planned Capital	Maximum Margin	Current Margin	Profit/Loss	Yield on Max Margin	Yield on Planned Capital	Short Strike Delta	Position Delta	Updated (Eastern)	View Details
80	20 Nov 2024	21 Nov 2024	1	Double Calendar	SPX	$3,400	$3,280		$665.00	+20.27%	+19.56%			21 Nov 2024 at 11:59 AM	
81	20 Nov 2024	21 Nov 2024	1	Double Calendar	SPX	$1,800	$2,500		$50.00	+2.00%	+2.78%			21 Nov 2024 at 12:04 PM	
79	14 Nov 2024	14 Nov 2024	0	Double Calendar	SPX	$4,800	$4,800		$-70.00	-1.46%	-1.46%			15 Nov 2024 at 5:05 AM	
76	13 Nov 2024	13 Nov 2024	0	Calendar	SPX	$1,450	$1,450		$34.00	+2.34%	+2.34%			13 Nov 2024 at 1:19 PM	
77	11 Nov 2024	13 Nov 2024	2	Double Calendar	SPX	$1,900	$1,850		$65.00	+3.51%	+3.42%			13 Nov 2024 at 3:00 PM	
78	11 Nov 2024	OPEN	15	Double Calendar	SPX	$2,000	$1,800	$1,800	$50.00	+2.78%	+2.50%	0.00	+1.50	21 Nov 2024 at 12:04 PM	
75	11 Nov 2024	11 Nov 2024	0	Calendar	SPX	$2,240	$2,240		$93.00	+4.15%	+4.15%			11 Nov 2024 at 12:06 PM	
74	6 Nov 2024	5 Nov 2024	-1	Double Calendar	SPX	$2,500	$2,500		$15.00	+0.60%	+0.60%			6 Nov 2024 at 6:40 AM	
73	31 Oct 2024	31 Oct 2024	0	Double Calendar	SPX	$3,300	$3,300		$-80.00	-2.42%	-2.42%			1 Nov 2024 at 5:28 AM	
72	30 Oct 2024	30 Oct 2024	0	Double Calendar	SPX	$3,500	$3,560		$310.00	+8.71%	+8.86%			30 Oct 2024 at 1:05 PM	
71	29 Oct 2024	29 Oct 2024	0	Double Calendar	SPX	$3,300	$3,300		$75.00	+2.27%	+2.27%			30 Oct 2024 at 7:07 AM	
70	28 Oct 2024	29 Oct 2024	1	Double Calendar	SPX	$4,000	$4,500		$510.00	+11.33%	+12.75%			30 Oct 2024 at 7:04 AM	
69	22 Oct 2024	23 Oct 2024	1	D.DIAGONAL	SPX	$1,700	$1,650		$225.00	+13.64%	+13.24%			23 Oct 2024 at 11:58 AM	
68	21 Oct 2024	23 Oct 2024	2	COMBO	SPX	$2,800	$2,800		$180.00	+6.43%	+6.43%			23 Oct 2024 at 11:54 AM	
67	16 Oct 2024	16 Oct 2024	0	D.Diagonal	SPX	$3,800	$3,800		$205.00	+5.39%	+5.39%			17 Oct 2024 at 2:56 AM	
66	14 Oct 2024	15 Oct 2024	1	D.CALENDAR	SPX	$2,800	$2,800		$5.00	+0.18%	+0.18%			17 Oct 2024 at 2:48 AM	
64	7 Oct 2024	10 Oct 2024	3	COMBO	SPX	$2,500	$2,500		$665.00	+26.60%	+26.60%			10 Oct 2024 at 11:49 AM	
65	7 Oct 2024	21 Oct 2024	14	COMBO	SPX	$1,000	$1,545		$-40.00	-2.59%	-4.00%			21 Oct 2024 at 1:32 PM	
61	1 Oct 2024	1 Oct 2024	0	Double Calendar	SPX	$2,800	$2,800		$190.00	+6.79%	+6.79%			1 Oct 2024 at 4:31 PM	
63	30 Sep 2024	3 Oct 2024	3	COMBO	SPX	$1,050	$1,050		$142.00	+13.52%	+13.52%			3 Oct 2024 at 4:40 PM	
59	27 Sep 2024	30 Sep 2024	3	Double Calendar	SPX	$2,800	$2,800		$440.00	+15.71%	+15.71%			1 Oct 2024 at 4:06 AM	
60	27 Sep 2024	1 Oct 2024	4	Calendar	SPX	$1,800	$1,800		$112.00	+6.22%	+6.22%			1 Oct 2024 at 4:34 PM	
58	24 Sep 2024	24 Sep 2024	0	Double Calendar	SPX	$1,800	$1,800		$-50.00	-2.78%	-2.78%			17 Oct 2024 at 2:35 AM	

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Tomas Byron's Trade Alerts

Trade	Opened	Closed	DIT	Description	Symbol	Planned Capital	Maximum Margin	Current Margin	Profit/Loss	Yield on Max Margin	Yield on Planned Capital	Short Strike Delta	Position Delta	Updated (Eastern)
80	20-Nov-24	21-Nov-24	1	Double	SPX	$3,400	$3,280		$665.00	20.27%	19.56%			21 Nov 2024 at 11:59 AM
81	20-Nov-24	21-Nov-24	1	Double	SPX	$1,800	$2,500		$50.00	2.00%	2.78%			21 Nov 2024 at 12:04 PM
79	14-Nov-24	14-Nov-24	0	Double	SPX	$4,800	$4,800		($70.00)	-1.46%	-1.46%			15 Nov 2024 at 5:05 AM
76	13-Nov-24	13-Nov-24	0	Calenda	SPX	$1,450	$1,450		$34.00	2.34%	2.34%			13 Nov 2024 at 1:19 PM
77	11-Nov-24	13-Nov-24	2	Double	SPX	$1,900	$1,850		$65.00	3.51%	3.42%			13 Nov 2024 at 3:00 PM
78	11-Nov-24	OPEN	15	Double	SPX	$2,000	$1,800	$1,800	$50.00	2.78%	2.50%	0	1.5	at 12:04 PM
75	11-Nov-24	11-Nov-24	0	Calenda	SPX	$2,240	$2,240		$93.00	4.15%	4.15%			11 Nov 2024 at 12:06 PM
74	6-Nov-24	5-Nov-24	-1	Double	SPX	$2,500	$2,500		$15.00	0.60%	0.60%			6 Nov 2024 at 6:40 AM
73	31-Oct-24	31-Oct-24	0	Double	SPX	$3,300	$3,300		($80.00)	-2.42%	-2.42%			1 Nov 2024 at 5:28 AM
72	30-Oct-24	30-Oct-24	0	Double	SPX	$3,500	$3,560		$310.00	8.71%	8.86%			30 Oct 2024 at 1:05 PM
71	29-Oct-24	29-Oct-24	0	Double	SPX	$3,300	$3,300		$75.00	2.27%	2.27%			30 Oct 2024 at 7:07 AM
70	28-Oct-24	29-Oct-24	1	Double	SPX	$4,000	$4,500		$510.00	11.33%	12.75%			30 Oct 2024 at 7:04 AM
69	22-Oct-24	23-Oct-24	1	D.DIAG(	SPX	$1,700	$1,650		$225.00	13.64%	13.24%			23 Oct 2024 at 11:58 AM
68	21-Oct-24	23-Oct-24	2	COMBO	SPX	$2,800	$2,800		$180.00	6.43%	6.43%			23 Oct 2024 at 11:54 AM
67	16-Oct-24	16-Oct-24	0	D.Diago	SPX	$3,800	$3,800		$205.00	5.39%	5.39%			17 Oct 2024 at 2:56 AM
66	14-Oct-24	15-Oct-24	1	D.CALEI	SPX	$2,800	$2,800		$5.00	0.18%	0.18%			17 Oct 2024 at 2:48 AM
64	7-Oct-24	10-Oct-24	3	COMBO	SPX	$2,500	$2,500		$665.00	26.60%	26.60%			10 Oct 2024 at 11:49 AM
65	7-Oct-24	21-Oct-24	14	COMBO	SPX	$1,000	$1,545		($40.00)	-2.59%	-4.00%			21 Oct 2024 at 1:32 PM
61	1-Oct-24	1-Oct-24	0	Double	SPX	$2,800	$2,800		$190.00	6.79%	6.79%			1 Oct 2024 at 4:31 PM
63	30-Sep-24	3-Oct-24	3	COMBO	SPX	$1,050	$1,050		$142.00	13.52%	13.52%			3 Oct 2024 at 4:40 PM
59	27-Sep-24	30-Sep-24	3	Double	SPX	$2,800	$2,800		$440.00	15.71%	15.71%			1 Oct 2024 at 4:06 AM
60	27-Sep-24	1-Oct-24	4	Calenda	SPX	$1,800	$1,800		$112.00	6.22%	6.22%			1 Oct 2024 at 4:34 PM
58	24-Sep-24	24-Sep-24	0	Double	SPX	$1,800	$1,800		($50.00)	-2.78%	-2.78%			17 Oct 2024 at 2:35 AM

Tomas Byron's Trade Alerts

56	24-Sep-24	10-Oct-24	16	COMBO	SPX	$1,700	$2,850	$200.00 [+25]	6.14%	10.29%	at 11:46 AM
57	23-Sep-24	23-Sep-24	0	Double	SPX	$4,475	$4,475	$190.00	4.25%	4.25%	23 Sep 2024 at 5:15 PM
62	20-Sep-24	3-Oct-24	13	COMBO	SPX	$1,500	$1,220	$247.00	20.25%	16.47%	3 Oct 2024 at 4:23 PM
54	19-Sep-24	19-Sep-24	0	Double	SPX	$965	$965	$60.00	6.22%	6.22%	19 Sep 2024 at 1:23 PM
53	16-Sep-24	18-Sep-24	2	Double	SPX	$3,000	$3,500	$480.00	13.71%	16.00%	19 Sep 2024 at 3:47 AM
55	16-Sep-24	20-Sep-24	4	Butt.Cal	SPX	$660	$1,500	$145.00	9.67%	21.97%	20 Sep 2024 at 1:37 PM
52	13-Sep-24	13-Sep-24	0	Double	SPX	$5,000	$4,700	($410.00)	-8.72%	-8.20%	14 Sep 2024 at 4:37 AM
51	12-Sep-24	12-Sep-24	0	Double	SPX	$2,300	$2,350	$137.00	5.83%	5.96%	12 Sep 2024 at 11:35 AM
50	11-Sep-24	27-Sep-24	16	BWB/15	SPX	$1,000	$1,000	$5.00	0.50%	0.50%	17 Oct 2024 at 2:34 AM
49	9-Sep-24	10-Sep-24	1	COMBO	SPX	$2,000	$1,950	$100.00	5.13%	5.00%	10 Sep 2024 at 3:17 PM
48	6-Sep-24	20-Sep-24	14	BWB/15	SPX	$900	$900	$5.00	0.56%	0.56%	17 Oct 2024 at 2:34 AM
46	4-Sep-24	5-Sep-24	1	COMBO	SPX	$2,100	$2,100	$250.00	11.90%	11.90%	7 Sep 2024 at 5:35 AM
47	3-Sep-24	6-Sep-24	3	BWB/15	SPX	$1,000	$1,000	$50.00	5.00%	5.00%	7 Sep 2024 at 5:34 AM
43	26-Aug-24	26-Aug-24	0	Double	SPX	$6,000	$6,250	($110.00)	-1.76%	-1.83%	27 Aug 2024 at 6:10 AM
44	26-Aug-24	28-Aug-24	2	Double	SPX	$4,000	$3,675	$140.00	3.81%	3.50%	29 Aug 2024 at 11:38 AM
45	26-Aug-24	29-Aug-24	3	COMBO	SPX	$6,000	$6,750	$955.00	14.15%	15.92%	7 Sep 2024 at 5:30 AM
42	26-Aug-24	26-Aug-24	0	Calenda	SPX	$1,250	$1,250	$5.00	0.40%	0.40%	27 Aug 2024 at 6:07 AM
41	22-Aug-24	30-Aug-24	8	Double	SPX	$1,000	$805	$340.00	42.24%	34.00%	30 Aug 2024 at 3:15 PM
40	19-Aug-24	20-Aug-24	1	Double	SPX	$6,650	$6,650	$505.00	7.59%	7.59%	20 Aug 2024 at 2:50 PM
39	19-Aug-24	19-Aug-24	0	Calenda	SPX	$1,750	$1,740	$50.00	2.87%	2.86%	20 Aug 2024 at 2:46 PM
38	6-Aug-24	7-Aug-24	1	Double	SPX	$8,075	$8,075	$600.00	7.43%	7.43%	8 Aug 2024 at 10:00 AM
37	1-Aug-24	1-Aug-24	0	Double	SPX	$5,600	$5,600	$265.00	4.73%	4.73%	1 Aug 2024 at 11:24 AM

Tomas Byron's Trade Alerts

36	29-Jul-24	31-Jul-24	2	Calenda	SPX	$860	$855	$350.00	40.94%	40.70%	31 Jul 2024 at 10:42 AM
35	15-Jul-24	16-Jul-24	1	Double	SPX	$6,000	$5,000	$505.00	10.10%	8.42%	16 Jul 2024 at 1:06 PM
34	15-Jul-24	15-Jul-24	0		SPX	$4,000	$4,000	$90.00	2.25%	2.25%	15 Jul 2024 at 1:29 PM
32	8-Jul-24	8-Jul-24	0	Double	SPX	$6,500	$6,500	$140.00	2.15%	2.15%	8 Jul 2024 at 11:37 AM
33	8-Jul-24	11-Jul-24	3	Double	SPX	$8,000	$7,000	$500.00	7.14%	6.25%	11 Jul 2024 at 12:11 PM
31	1-Jul-24	1-Jul-24	0		SPX	$4,500	$4,500	$365.00	8.11%	8.11%	17 Oct 2024 at 2:33 AM
30	25-Jun-24	26-Jun-24	1		SPX	$4,500	$4,250	$255.00	6.00%	5.67%	17 Oct 2024 at 2:32 AM
29	3-Jun-24	14-Jun-24	11	Double	SPX	$1,100	$1,900	($275.00)	-14.47%	-25.00%	14 Jun 2024 at 1:55 PM
27	28-May-24	31-May-24	3	Double	SPX	$3,600	$3,500	$235.00	6.71%	6.53%	17 Oct 2024 at 2:32 AM
28	28-May-24	3-Jun-24	6	Butt.Cal	SPX	$1,300	$1,290	$217.00 [+12]	15.89%	15.77%	at 10:50 AM
26	28-May-24	28-May-24	0		SPX	$4,000	$3,500	$90.00	2.57%	2.25%	17 Oct 2024 at 2:31 AM
25	21-May-24	23-May-24	2		SPX	$1,400	$1,400	$420.00	30.00%	30.00%	17 Oct 2024 at 2:30 AM
24	13-May-24	14-May-24	1	Double	SPX	$6,000	$5,500	$140.00	2.55%	2.33%	14 May 2024 at 12:08 PM
23	6-May-24	6-May-24	0	Butt.Cal	SPX	$3,000	$2,380	$430.00	18.07%	14.33%	25 May 2024 at 2:33 PM
22	2-May-24	2-May-24	0		SPX	$4,500	$4,500	$180.00	4.00%	4.00%	5 May 2024 at 4:16 AM
21	29-Apr-24	1-May-24	2		SPX	$3,500	$4,000	($126.00)	-3.15%	-3.60%	5 May 2024 at 4:13 AM
19	22-Apr-24	24-Apr-24	2	Double	SPX	$6,000	$6,000	$90.00	1.50%	1.50%	26 Apr 2024 at 1:00 PM
18	21-Apr-24	23-Apr-24	2	Butt.Cal	SPX	$5,000	$4,000	($590.00)	-14.75%	-11.80%	25 May 2024 at 2:30 PM
17	17-Apr-24	18-Apr-24	1	Double	SPX	$9,000	$9,670	$604.00	6.25%	6.71%	18 Apr 2024 at 1:01 PM
14	8-Apr-24	11-Apr-24	3	Double	SPX	$6,000	$6,000	$1,355.00	22.58%	22.58%	15 Apr 2024 at 1:26 PM
10	4-Apr-24	10-Apr-24	6	Butt.Cal	SPX	$710	$800	$358.00	44.75%	50.42%	16 Apr 2024 at 2:43 AM
13	1-Apr-24	3-Apr-24	2		SPX	$7,000	$7,500	$1,285.00	17.13%	18.36%	16 Apr 2024 at 2:27 AM
12	25-Mar-24	25-Mar-24	0	Double	SPX	$13,000	$12,425	$310.00	2.49%	2.38%	25 Mar 2024 at 11:50 AM
11	24-Mar-24	25-Mar-24	1		SPX	$4,500	$4,350	$110.00	2.53%	2.44%	25 May 2024 at 2:29 PM

✦ Tomas Byron's Trade Alerts

73	11	24-Mar-24	25-Mar-24	1		SPX	$4,500	$4,350	$110.00	2.53%	2.44%	25 May 2024 at 2:29 PM
74	9	19-Mar-24	20-Mar-24	1	TRADE (	SPX	$8,000	$7,025	($5.00)	-0.07%	-0.06%	23 Mar 2024 at 11:58 AM
75	8	18-Mar-24	19-Mar-24	1		SPX	$3,000	$2,650	$685.00	25.85%	22.83%	25 May 2024 at 2:32 PM
76	7	13-Mar-24	14-Mar-24	1	Double	SPX	$5,000	$3,650	$535.00	14.66%	10.70%	22 Mar 2024 at 1:52 PM
77	6	5-Mar-24	6-Mar-24	1	Double	SPX	$15,000	$14,000	$1,410.00	10.07%	9.40%	22 Mar 2024 at 1:53 PM
78	5	1-Mar-24	1-Mar-24	0		SPX	$6,000	$5,700	($710.00)	-12.46%	-11.83%	22 Mar 2024 at 1:53 PM
79	4	28-Feb-24	28-Feb-24	0	Double	SPX	$4,500	$4,500	($115.00)	-2.56%	-2.56%	22 Mar 2024 at 1:54 PM
80	3	26-Feb-24	27-Feb-24	1	Double	SPX	$4,000	$2,700	$405.00	15.00%	10.13%	22 Mar 2024 at 1:54 PM
81	2	22-Feb-24	22-Feb-24	0	Double	SPX	$4,000	$3,970	($55.00)	-1.39%	-1.38%	22 Mar 2024 at 1:55 PM
82	1	21-Feb-24	14-Mar-24	22	Butt.Cal	SPX	$3,000	$2,265	$110.00	4.86%	3.67%	16 Apr 2024 at 2:29 AM
83												
84			AVERAGE	2.705				$3,680	$17,298		7.27%	
85			MEDIAN	1.00								
86												
87									470.10%			
88												

AVERAGE DIT 2.70 /MAX RISK* 3.680

R.O.R* 470% !

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ATM
ELEPHANT SHIELD
OPTIONS STRATEGY
ATM

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ESOS Strategy
Trade Alerts

- The Elephant Shield is a swing trading option strategy and stays in trades for several days to a few weeks. Emphasis is keeping risk low with healthy returns.

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ESOS Strategy
Trade Alerts

- The ESOS Trade Alerts - What's included
- Core Concepts and fundamentals
- General Principles.
- Tour of the ESOS subscriber page and tools

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ESOS

TRADE ALERTS

- The Service includes Introduction videos to get you started
- Subjects:
- Basic Concepts of some of the strategies used.
- Core Concepts.
- Rules Guidelines (Entry, Adjustments(PRA)*, and Exit).
- Examples and real trades.
- Additional Adjustments and Integration with other Strategies.

- * Proprietary Risk Adjustments

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Trading Tools

- **OPTIONS RADAR**/Microsoft Excel Spreadsheets*.
- **OPTIONS MATRIX** /customized spreadsheets* to monitor and analyze the trades.***
- Placing Orders: Thinkorswim(TOS). (Video)
- Placing Orders: Interactive Brokers. (Video +Excel Spreadsheet).(EXTRA)@
- Several Step-by–Step examples of trades in up, down and sideways markets.
- Historical performance reports and metrics of the strategy in Excel.**
- The Fund Let's Think(or Swim) Like pros. (Trading Stocks and Index Options).

- *(1Year Usage).
- **(From OptionOmega).
- ***(Live Data From TOS).
- @ BASKET ORDER TRADER 200 $/1 YEAR Usage .

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The Core

- We trade based on statistics and probabilities
- Defined Risk and Medium hold time 7/25Days.
- Monthly Alerts 4 to 8 .
- Daily Updates and planning notes (Slack).
- Simple to trade, fewer adjustments and low cost.
- Positive Theta/Flat Delta/Vega.
- Profit Target 3-30% of debit paid.
- Simple Risk Management.
- IRA Eligible

The Core

- We use SPX(W) options*
- Trade Alerts selections marked at Entry as integrated (Portfolio), or independent.
- The minimum Target and Risk classification stated at Entry.
- Advance notice of new possible Trade Alerts.

- *We could use Indices (RUT,VIX,Etc.)and liquid Stocks on rare occasions ,mostly for Hedging.

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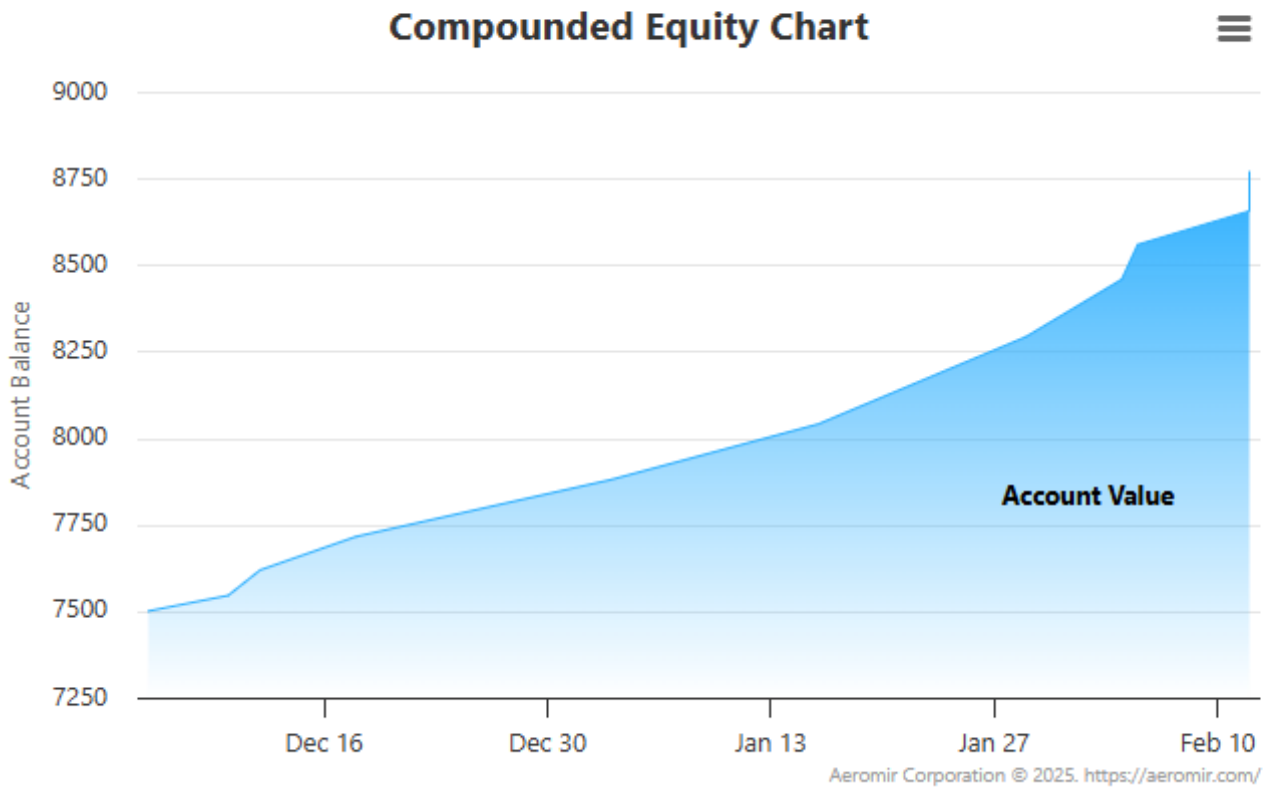
Elephant Shield Trade Alerts

Equity Growth Chart for Closed Trades



Trade Performance

Net Profit	$1,185
Net Profit Percent	15.80%
Wins	10 (100.0%)
Losses	0 (0.0%)
Average profit	$119
Average loss	$0
Max consecutive wins	10 (odds 1.0:1)
Max consecutive losses	0 -
Equity high value	$8,685
Equity low value	$7,500
Ending Equity	$8,685
Maximum Draw Down %	0.00%
Max Draw Down/Average Profit	0.00

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Elephant Shield Trade Alerts

Elephant Shield Trade Alerts - Positions

Member Home > Elephant Shield Trade Alerts Home > Elephant Shield Trade Alerts - Positions

Trade	Opened	Closed	DIT	Description	Symbol	Planned Capital	Maximum Margin	Current Margin	Profit/Loss	Yield on Max Margin	Yield on Planned Capital	Short Strike Delta	Position Delta	Updated (Eastern)	View Details
9	11 Feb 2025	12 Feb 2025	1	TR#11	SPX	$1,200	$1,200		$85.00	+7.08%	+7.08%			12 Feb 2025 at 11:26 AM	+
8	11 Feb 2025	12 Feb 2025	1	TR#10	SPX	$550	$550		$100.00	+18.18%	+18.18%			12 Feb 2025 at 11:22 AM	+
7	30 Jan 2025	4 Feb 2025	5	Butt.Calendar TR#8	SPX	$2,000	$2,000		$150.00	+7.50%	+7.50%			5 Feb 2025 at 11:21 AM	+
6	23 Jan 2025	5 Feb 2025	13	Calendar TR#7	SPX	$355	$355		$89.00	+25.07%	+25.07%			5 Feb 2025 at 11:06 AM	+
5	6 Jan 2025	29 Jan 2025	23	Double CalendarTR#6	SPX	$1,600	$3,500		$235.00	+6.71%	+14.69%			29 Jan 2025 at 1:53 PM	+
4	30 Dec 2024	16 Jan 2025	17	Butt.CalendarTR#5	SPX	$1,150	$1,150		$153.00	+13.30%	+13.30%			16 Jan 2025 at 1:27 PM	+
3	14 Dec 2024	3 Jan 2025	20	BWB/+20DTETr#4	SPX	$2,000	$2,000		$160.00	+8.00%	+8.00%			11 Jan 2025 at 2:17 PM	+
2	5 Dec 2024	18 Dec 2024	13	Double CalendarTr#3	SPX	$930	$930		$95.00	+10.22%	+10.22%			11 Jan 2025 at 2:17 PM	+
	5 Dec 2024	10 Dec 2024	5	Double CalendarTr#2	SPX	$550	$800		$45.00	+5.63%	+8.18%			14 Dec 2024 at 6:53 AM	+
1	4 Dec 2024	12 Dec 2024	8	Calendar Tr#1	SPX	$400	$400		$73.00	+18.25%	+18.25%			11 Jan 2025 at 2:17 PM	+

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Trading Approach and Philosophy

- “If you want to have a better performance than the crowd, you must do things differently from the crowd.” Sir John Templeton
- Learn to abandon the idea of predicting.
- Move to thinking in terms of probability (outcomes).
- Minimal recommended Capital (7500$)*but scalable.
- Always adapting to Market Conditions ,with minimal adjustments.

- * Pattern Day Trader (PDT) rule trading Option Spreads

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ESOS Spreads

- Front (Short) : 7,10,15 DTE. (Days to Expiration)
- Back(Long) : 10,35 DTE.
- DTE and Width Selection Based on Vols Spreads Analysis
- Strategies Used :
  - Calendars, Double Calendars.
  - Diagonals, Double Diagonals.
  - Butterflies, BWB*, Verticals. *(Broken Wings Butterfly).
  - Proprietary Risk Adjustments (PRA).

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Service Approach and Philosophy

- The approach we've chosen is to share the core of our strategies, giving subscribers a clear, practical way to implement them, while keeping certain key nuances and fine-tuning aspects partly undisclosed. This allows subscribers to benefit from professional-grade trade alerts and gradually learn the essence of a successful strategy, without putting the trader at significant risk of their methods being replicated or overused.

Service Approach and Philosophy

- By withholding certain proprietary details, we maintain the integrity and uniqueness of our strategies, while still offering retail traders a meaningful opportunity to learn and grow. This method strikes a balance between providing value and safeguarding the professional's intellectual property. **Over time, subscribers will develop a deeper understanding of how these strategies work, empowering them to make informed trading decisions while respecting the intellectual craftsmanship behind the original approach.**

Trading Approach and Philosophy

- Predicting futures prices or market direction is irrelevant and unnecessary.
- Our job as traders is to REACT to the market .
- The ONLY thing we can control is the amount of RISK we are willing to accept
- In the market .
- **Six Steps process to trade selection:**
- 1)We analyze the Market Status.
- 2)Select Strategies and Statistical Performance in similar Market Regime.
- 3)Select Appropriate Strategies.

Trading Approach and Philosophy

- 4)You get informed Daily of possible pending Alerts.*
- 5)Trade Alerts in real time (Slack/Email*).
- 6)Dynamically monitor/adjust trades if needed.
- 7)Alerts with clear Exit targets and GTC Levels.
- We will be monitoring existing trade alerts and the opportunities for new ones. You don't have to sit in front of the computer all day.

We will do it for you!

Trading Approach and Philosophy

SPX Options

SPX options are European-style, cash-settled options based on the **S&P 500 Index**. These options allow traders to speculate on the direction of the market or hedge positions without the risk of early assignment, as they can only be exercised at expiration. Because they are based on a broad market index, they are widely used for market exposure, particularly for short-term strategies like those focused on **Zero DTE to 30DTE** options.

SPX Options and Time Decay

Key Features of SPX Options:

- **European-style**: SPX options can only be exercised at expiration, which prevents early assignment risk.
- **Cash-settled**: No actual transfer of shares occurs. The difference between the strike price and the index's final settlement price is settled in cash.
- **Expirations**: SPX offers expirations as frequent as **0DTE (same day)**, allowing for quick trading strategies focused on time decay and volatility.

Trading Approach and Philosophy
Trade Alert selection

- Market Status.

Trading Approach and Philosophy
Trade Alert selection

- The market-implied volatility of equities tends to exceed the subsequent realized volatility. This risk premium can be efficiently collected by systematically shorting variance swaps on equity indexes.
- With traditional income sources such as bonds and credit challenged by central banks' tightening and low interest rates, the post-pandemic elevated volatility risk premium in equities presents an attractive opportunity to generate yield in a portfolio, in our view.
- Investors should be aware of the negative skewness in returns of short-volatility strategies. To mitigate this risk, we prefer strategies that systematically sell short-dated variance swaps on the S&P 500, ideally using a variance replication approach.

Trading Approach and Philosophy
Trade Alert selection

The volatility risk premium

The volatility risk premium (VRP) can be estimated by looking at the difference between the market-implied volatility and the effective volatility realized by the underlying asset during the observation period. Since a good approximation of the implied volatility can be extracted from the price of options, we can interpret a positive VRP as a sort of compensation that option sellers require in exchange for providing insurance against moves in the asset price. Ultimately, it is driven by the demand for options from investors who cannot afford large portfolio drawdowns and therefore are forced to buy hedges even if priced at a premium.

Historically, the VRP of the S&P 500 has been, on average, positive by about 4–5 volatility points. The VRP is measured using the VIX index as a proxy for 1-month implied volatility and the actual volatility of the index, or standard deviation of the daily price returns realized during the subsequent month

Trading Approach and Philosophy
Trade Alert selection

✦ The volatility risk premium

✦ Interestingly, markets' estimates of future volatility tend to trade higher than subsequent realized volatility. This feature is observed not just in stock markets, but has been empirically demonstrated across multiple asset classes. Investors can gain exposure to this premium to generate income from selling volatility. **An insurance premium…**

✦ Options allow investors to protect against large moves in the price of an asset. As consequence, a positive volatility risk premium (VRP), i.e. higher implied versus realized volatility, can be interpreted as the compensation that option sellers require to provide insurance against moves in the asset price. They tend to trade at a premium, similar to standard insurance contracts. Besides this more fundamental justification, the VRP is impacted by other supply/demand imbalances. For example, hedging demand from institutional clients and insurance companies tends to lift the implied volatility of OTM puts of equity indexes. Structured products desks targeting the retail market can also provide liquidity in specific markets.

Trading Approach and Philosophy
Trade Alert selection

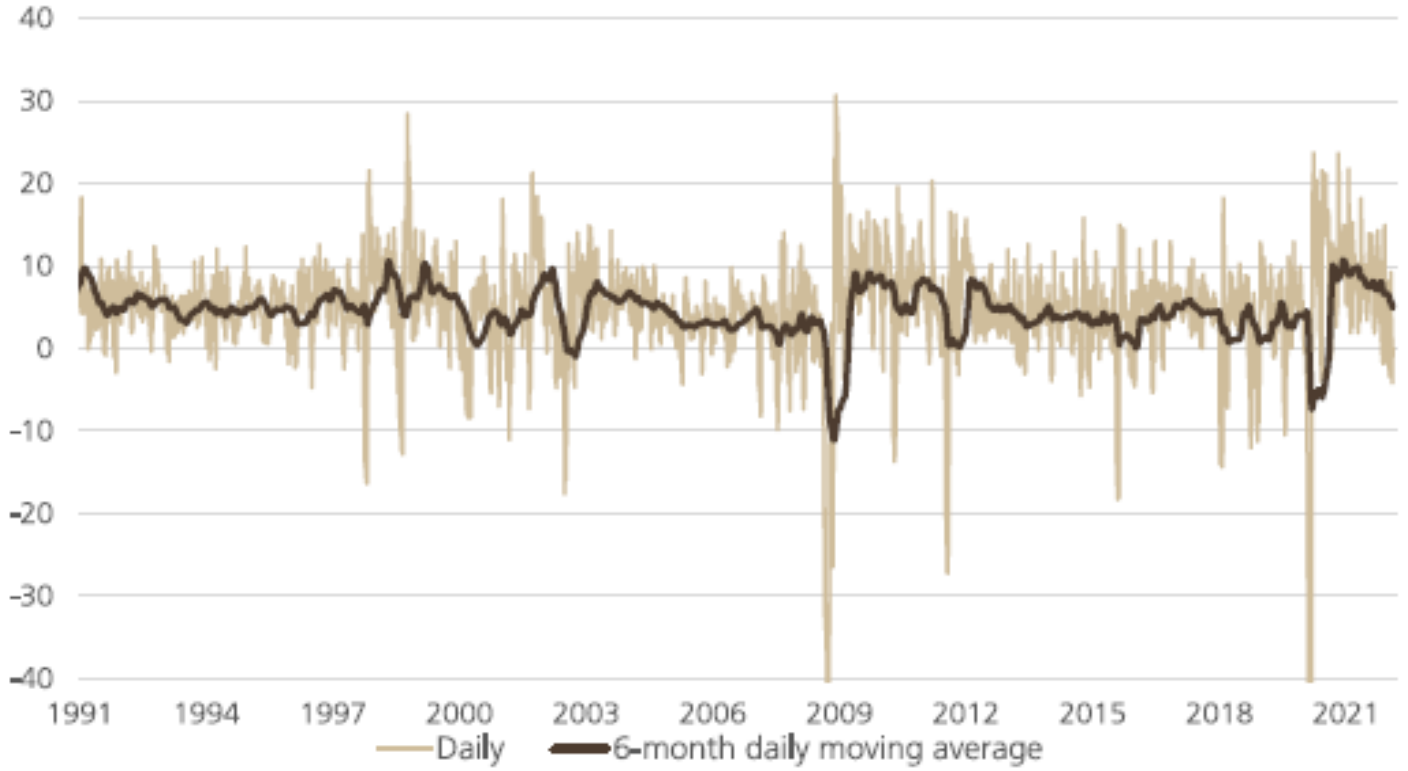
- Ultimately, strategies that write (or sell) options can harvest this premium and, similar to other carry strategies that exploit other risk premia, they have tended to generate a positive income over the long term.

- and a measure of investors' risk aversion

- In equity markets, investors can hedge their portfolios with put options on selected stock indexes. They are willing to pay a premium for downside protection and ultimately to avoid financial loss. Due to the behavioral bias of market participants, which overstates the probability of a market correction, the equity VRP can thus be interpreted as a measure of the aggregate investors' risk aversion and the economic uncertainty embedded in financial markets. Since 1990, the VRP of the S&P 500 has been on average positive by about 4-5 volatility points. In figure 4, the VRP is measured as the difference between the VIX index and the actual volatility of the index, or standard deviation of the daily price returns realized during the subsequent month.

Figure 4 - Volatility risk premium of the S&P 500

Difference between the VIX and the subsequent 1-month daily realized volatility of the S&P 500, in volatility points



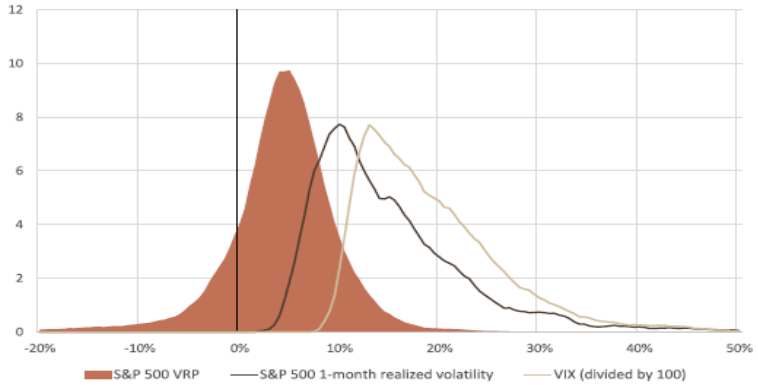
Source: Bloomberg, UBS, as of March 2022

Trading Approach and Philosophy
Trade Alert selection

✦ Figure 4 shows that the VRP is not constant and varies significantly on a daily basis. On several occasions over the past 30 years, the VRP of the S&P 500 has spiked, but then rapidly reverted and even turned negative. This volatile behavior is in part a consequence of the way we measure the VRP and can be explained by the different dynamics of implied and realized volatilities. While the VIX, a proxy for implied volatility, reacts quickly to new information, our measure of the S&P 500 1-month realized volatility has tended to move more slowly. Still, the average level of the S&P 500 VRP has been positive, as confirmed by its distribution in figure 5, and less than 15% of the time negative.

Figure 5 - Difference between implied and realized volatility

Distributions of the VIX, the S&P 1-month realized volatility and the S&P 500 VRP, since 1990, in volatility points



Source: Bloomberg, UBS, as of March 2022

The VRP can be observed across several asset classes. The difference between implied and realized volatilities of different underlying assets shows evidence of a VRP in bonds, commodities and FX (see table 1).

Table 1 - Volatility risk premium in different asset classes

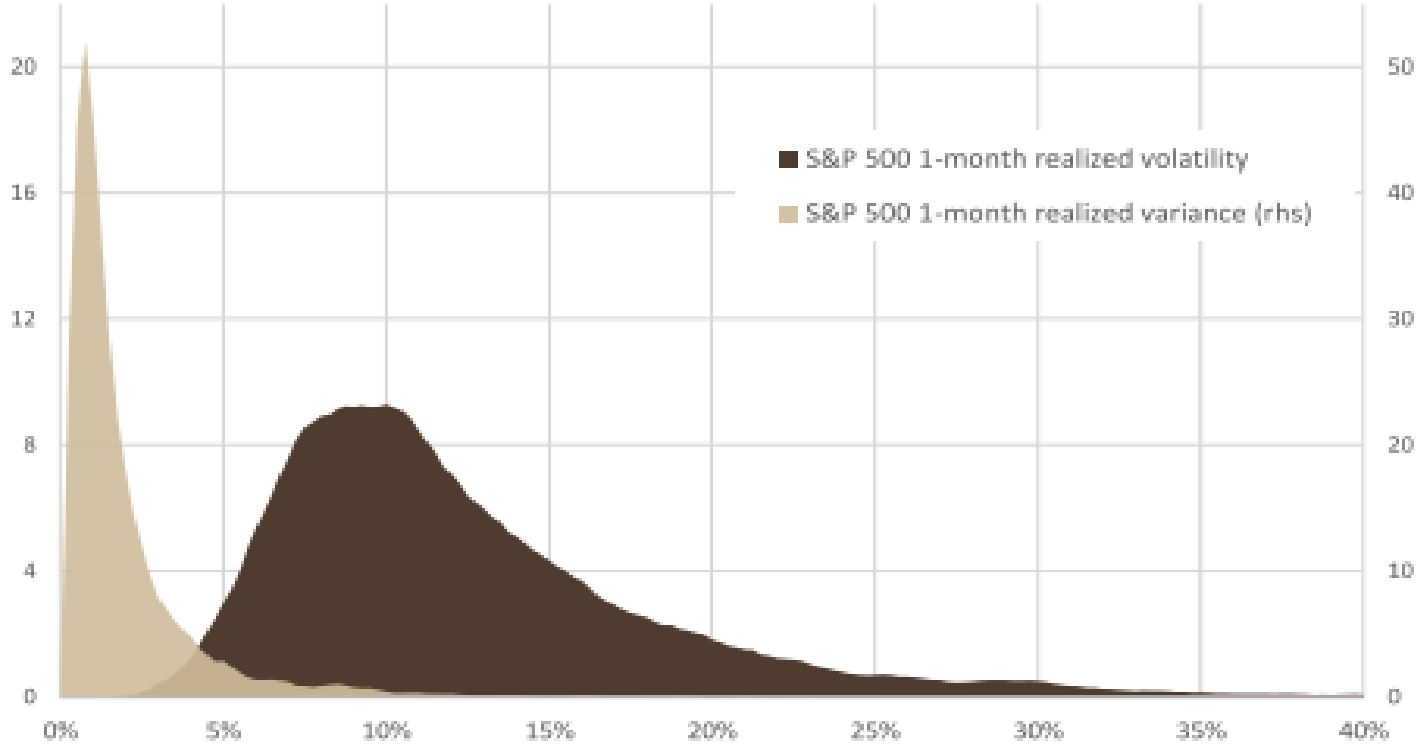
Asset	Avg 1M VRP [vol pts]	Measured since
S&P 500	4.5	Jan-90
Euro Stoxx 50	4.0	Jan-99
Nikkei 225	4.0	Jan-01
MSCI EM	4.0	Mar-11
20y+ US Treasuries	1.3	Jan-04
Gold	3.5	Jun-08
WTI Crude Oil	6.3	May-07
EURUSD	1.4	Nov-07

Source: Bloomberg, UBS, as of March 2022

Note: VRP measured using the following volatility indexes: VIX (S&P 500), VSTOXX (Euro Stoxx 50), Nikkei Stock Average Volatility Index (Nikkei 225), VXEEM (MSCI EM), TLTVIX (20y+ US Treasuries), Cboe Gold ETF Volatility Index (Gold), Cboe Crude Oil ETFVolatility Index (WTI Crude Oil), Cboe EuroCurrency Volatility Index (EURUSD).

Figure 1 - Volatility and variance distribution have right skewness

Distribution of S&P 500 1-month volatility and variance, computed using daily closing prices since 1950



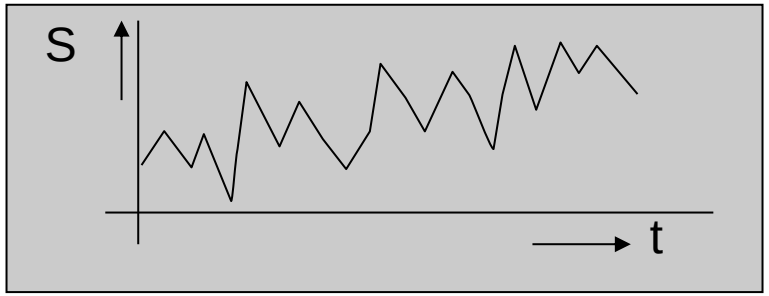
Source: Bloomberg, UBS, as of March 2022

Modeling

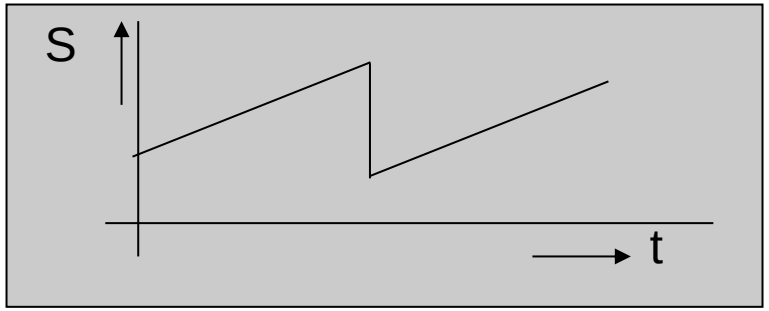
✦ Modeling the future

Main ingredients for spot modeling

- Many small shocks: Brownian Motion (continuous prices)

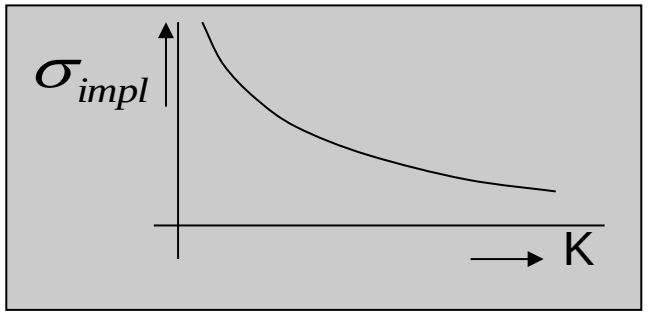


- A few big shocks: Poisson process (jumps)



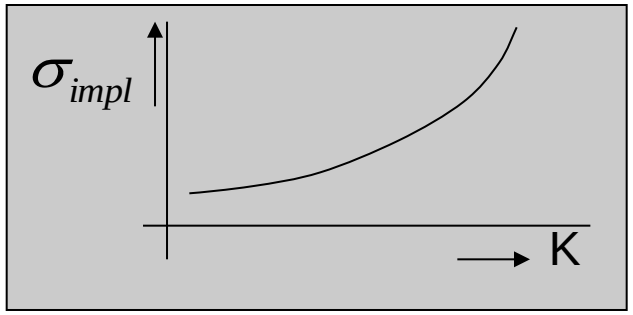
Skews

After the 1987 crash: strong negative skew on Equity Markets

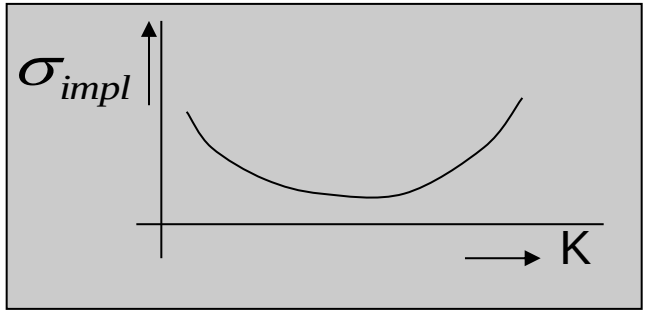


Not a general phenomenon

Gold:



FX:



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Skews

- Volatility Skew: slope of implied volatility as a function of Strike
- Link with Skewness (asymmetry) of the Risk Neutral density function φ ?

Moments	Statistics	Finance
1	Expectation	FWD price
2	Variance	Level of implied vol
3	Skewness	Slope of implied vol
4	Kurtosis	Convexity of implied vol

ATM ELEPHANT SHIELD OPTIONS STRATEGY ATM

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Skews

- Market prices governed by
  - a) Anticipated dynamics (future behavior of volatility or jumps)
  - b) Supply and Demand

- To “ arbitrage” European options, estimate a) to capture risk premium b)
- To “arbitrage” (or correctly price) exotics, find Risk Neutral dynamics calibrated to the market

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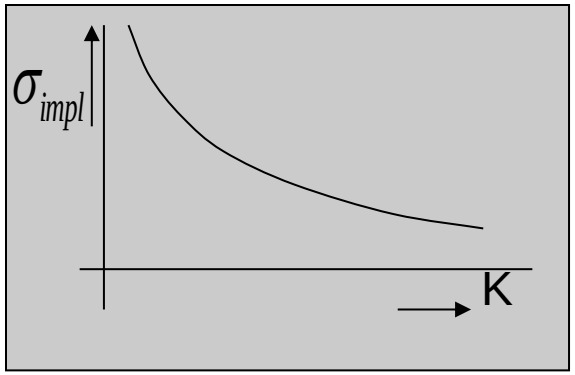
Skews

- downward sloping implied volatilities



  - a) Negative link between prices and volatility
    - Deterministic dependency (Local Volatility Model)
    - Or negative correlation (Stochastic volatility Model)
  - b) Downward jumps

Trading Approach and Philosophy
Trade Alert selection

- Strategies and Statistical Performance

Trading Approach and Philosophy
Trade Alert selection

Historical Past Several Wed

```
date >= "2023-10-31" and c_day == "Wed" and time.astype("str") == "09:31:00"
20230101_20240216_10W_float
```

date	time	ATM	term	c_day	s_day	b_day	expr_s	expr_b	strike_Sell_C	strike_Sell_P	strike_Buy_C	strike_Buy_P	Sell	Buy	last_spread	f/b_ratio	sell_puts	buy_puts	put_sprd_iv	spxIV
2023-11-01	09:31:00	4200	1/5	Wed	Thu	Mon	2023-11-02	2023-11-06	4210	4190	4210	4190	38.90	60.65	21.75	64.14%	24.22%	17.83%	6.39%	15.72%
2023-11-08	09:31:00	4385	1/5	Wed	Thu	Mon	2023-11-09	2023-11-13	4395	4375	4395	4375	20.80	36.70	15.90	56.68%	14.73%	11.64%	3.09%	12.38%
2023-11-15	09:31:00	4510	1/5	Wed	Thu	Mon	2023-11-16	2023-11-20	4520	4500	4520	4500	24.50	40.00	15.50	61.25%	15.87%	11.90%	3.97%	11.91%
2023-11-29	09:31:00	4575	1/5	Wed	Thu	Mon	2023-11-30	2023-12-04	4585	4565	4585	4565	17.95	31.70	13.75	56.62%	12.42%	9.67%	2.75%	10.32%
2023-12-06	09:31:00	4590	1/5	Wed	Thu	Mon	2023-12-07	2023-12-11	4600	4580	4600	4580	17.60	36.90	19.30	47.70%	11.58%	10.48%	1.10%	10.79%
2023-12-13	09:31:00	4645	1/5	Wed	Thu	Mon	2023-12-14	2023-12-18	4655	4635	4655	4635	26.50	37.25	10.75	71.14%	16.41%	10.80%	5.61%	10.16%
2024-01-03	09:31:00	4720	1/5	Wed	Thu	Mon	2024-01-04	2024-01-08	4730	4710	4730	4710	21.05	38.55	17.50	54.60%	12.95%	10.59%	2.36%	11.75%
2024-01-17	09:31:00	4735	1/5	Wed	Thu	Mon	2024-01-18	2024-01-22	4745	4725	4745	4725	24.50	42.00	17.50	58.33%	14.82%	11.57%	3.25%	12.54%
2024-01-24	09:31:00	4890	1/5	Wed	Thu	Mon	2024-01-25	2024-01-29	4900	4880	4900	4880	18.85	31.85	13.00	59.18%	12.08%	9.05%	3.03%	10.32%
2024-01-31	09:31:00	4905	1/5	Wed	Thu	Mon	2024-02-01	2024-02-05	4915	4895	4915	4895	31.40	48.85	17.45	64.28%	17.42%	12.66%	4.76%	10.79%
2024-02-07	09:31:00	4980	1/5	Wed	Thu	Mon	2024-02-08	2024-02-12	4990	4970	4990	4970	21.25	36.90	15.65	57.59%	12.99%	10.07%	2.92%	10.64%

FOMC Minute Release

```
date in @lookup_list_strings and c_day == "Wed" and time.astype("str") == "09:31:00"
20230101_20240216_10W_fix
```

date	time	ATM	term	c_day	s_day	b_day	expr_s	expr_b	strike_Sell_C	strike_Sell_P	strike_Buy_C	strike_Buy_P	Sell	Buy	last_spread	f/b_ratio	sell_puts	buy_puts	put_sprd_iv	spxIV
2023-01-04	09:31:00	3840	1/5	Wed	Thu	Mon	2023-01-05	2023-01-09	3850	3830	3850	3830	41.95	70.35	28.40	59.63%	27.66%	21.83%	5.83%	21.59%
2023-02-22	09:31:00	4000	1/5	Wed	Thu	Mon	2023-02-23	2023-02-27	4010	3990	4010	3990	40.45	64.55	24.10	62.66%	26.21%	19.74%	6.47%	20.80%
2023-04-12	09:31:00	4130	1/5	Wed	Thu	Mon	2023-04-13	2023-04-17	4130	4110	4130	4110	29.90	47.60	17.70	62.82%	20.25%	14.85%	5.40%	16.19%
2023-07-05	09:31:00	4440	1/5	Wed	Thu	Mon	2023-07-06	2023-07-10	4450	4430	4450	4430	18.10	34.30	16.20	52.77%	13.59%	11.11%	2.48%	11.75%
2023-08-16	09:31:00	4435	1/5	Wed	Thu	Mon	2023-08-17	2023-08-21	4445	4425	4445	4425	27.55	46.55	19.00	59.18%	17.81%	13.74%	4.07%	13.65%
2023-10-11	09:31:00	4375	1/5	Wed	Thu	Mon	2023-10-12	2023-10-16	4375	4355	4375	4355	35.10	50.65	15.55	69.30%	20.86%	14.40%	6.46%	14.13%
2024-01-03	09:31:00	4720	1/5	Wed	Thu	Mon	2024-01-04	2024-01-08	4735	4715	4735	4715	20.60	38.00	17.40	54.21%	12.82%	10.51%	2.31%	11.75%

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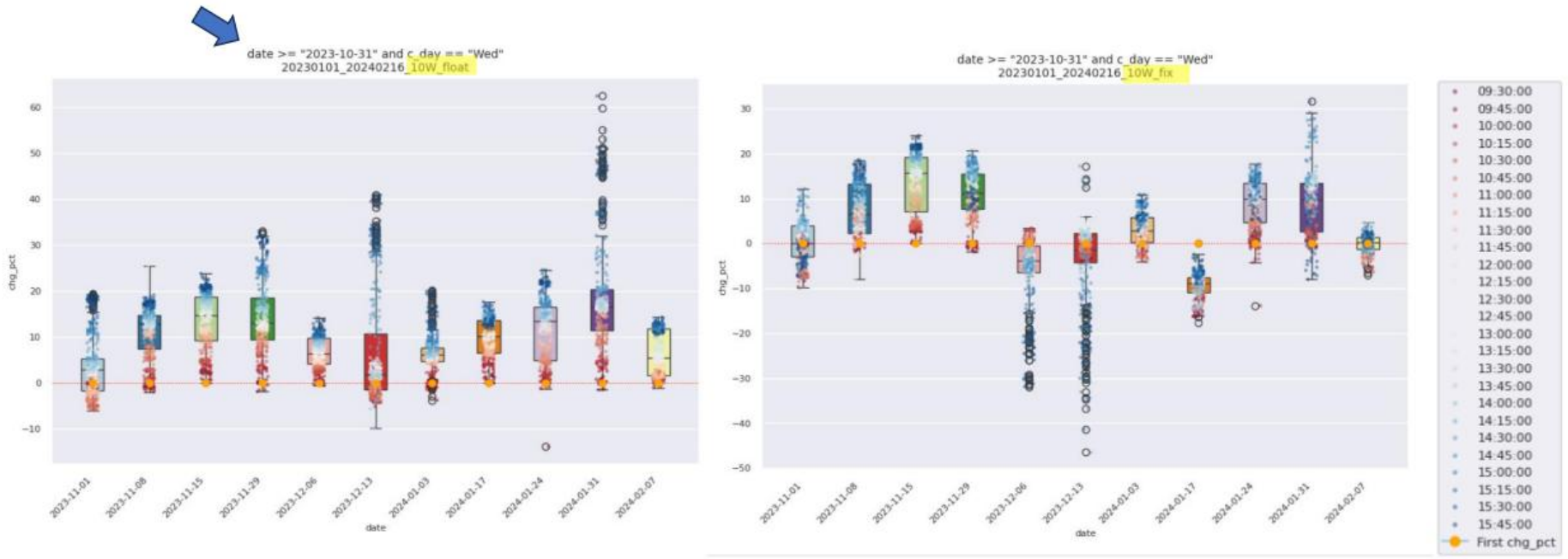
Trading Approach and Philosophy
Trade Alert selection

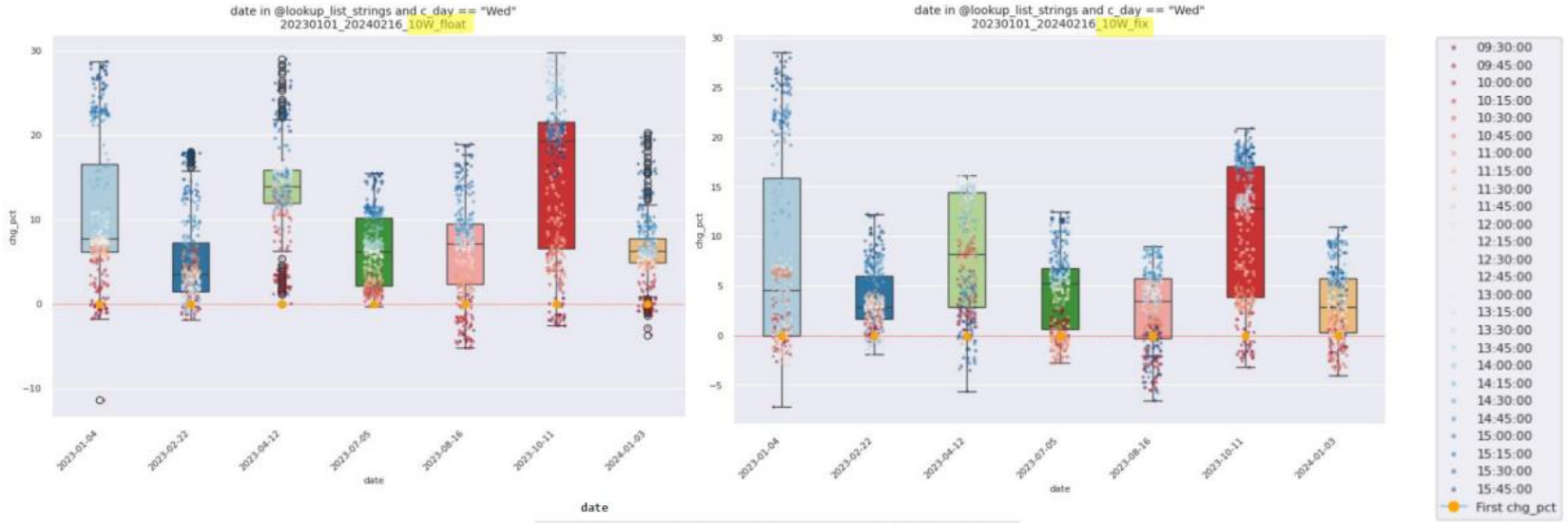
Historical Past Several Wed

See Page 4 on how to Read a Boxplot



Trading Approach and Philosophy
Trade Alert selection

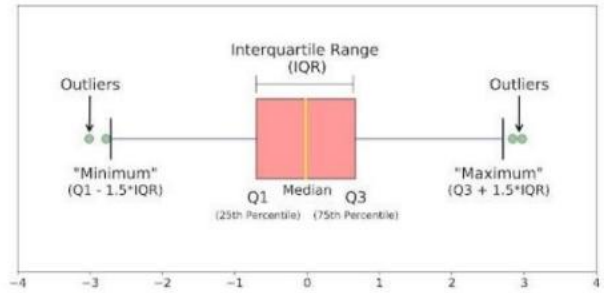
FOMC Minute Release



date					
2023-01-04	Wed	14:00:00	USD	3	FOMC Meeting Minutes
2023-02-22	Wed	14:00:00	USD	3	FOMC Meeting Minutes
2023-04-12	Wed	14:00:00	USD	3	FOMC Meeting Minutes
2023-05-24	Wed	14:00:00	USD	3	FOMC Meeting Minutes
2023-07-05	Wed	14:00:00	USD	3	FOMC Meeting Minutes
2023-08-16	Wed	14:00:00	USD	3	FOMC Meeting Minutes
2023-10-11	Wed	14:00:00	USD	3	FOMC Meeting Minutes
2023-11-21	Tue	14:00:00	USD	3	FOMC Meeting Minutes
2024-01-03	Wed	14:00:00	USD	3	FOMC Meeting Minutes

Trading Approach and Philosophy
Trade Alert selection

How to Read a Boxplot

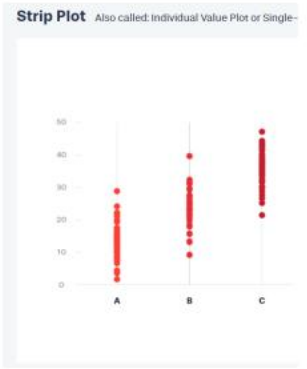


Different parts of a boxplot | Image: Author

- **Median (Q2/50th percentile)**: The middle value of the data set
- **First Quartile (Q1/25th percentile)**: The middle number between the smallest number (not the "minimum") and the median of the data set
- **Third Quartile (Q3/75th percentile)**: The middle value between the median and the highest value (not the "maximum") of the dataset
- **Interquartile Range (IQR)**: 25th to the 75th percentile
- **Whiskers** (shown in blue)
- **Outliers** (shown as green circles)
- **"Minimum"**: `Q1 - 1.5*IQR`
- **"Maximum"**: `Q3 + 1.5*IQR`

Boxplots are overlayed with Strip Plot

A strip plot is a single-axis scatter plot that is used to visualise the distribution of many individual one-dimensional values. The values are plotted as dots along one unique axis, and the dots with the same value can overlap. To show overlapping values, the opacity or colour of the dots can be changed, or a jitter plot or counts plot can be used instead. Typically, several strip plots are placed side by side to compare the distributions of data points among several values, categories or ranges.



Strip Plot are broken into 15 minutes Segments, which represent RTH

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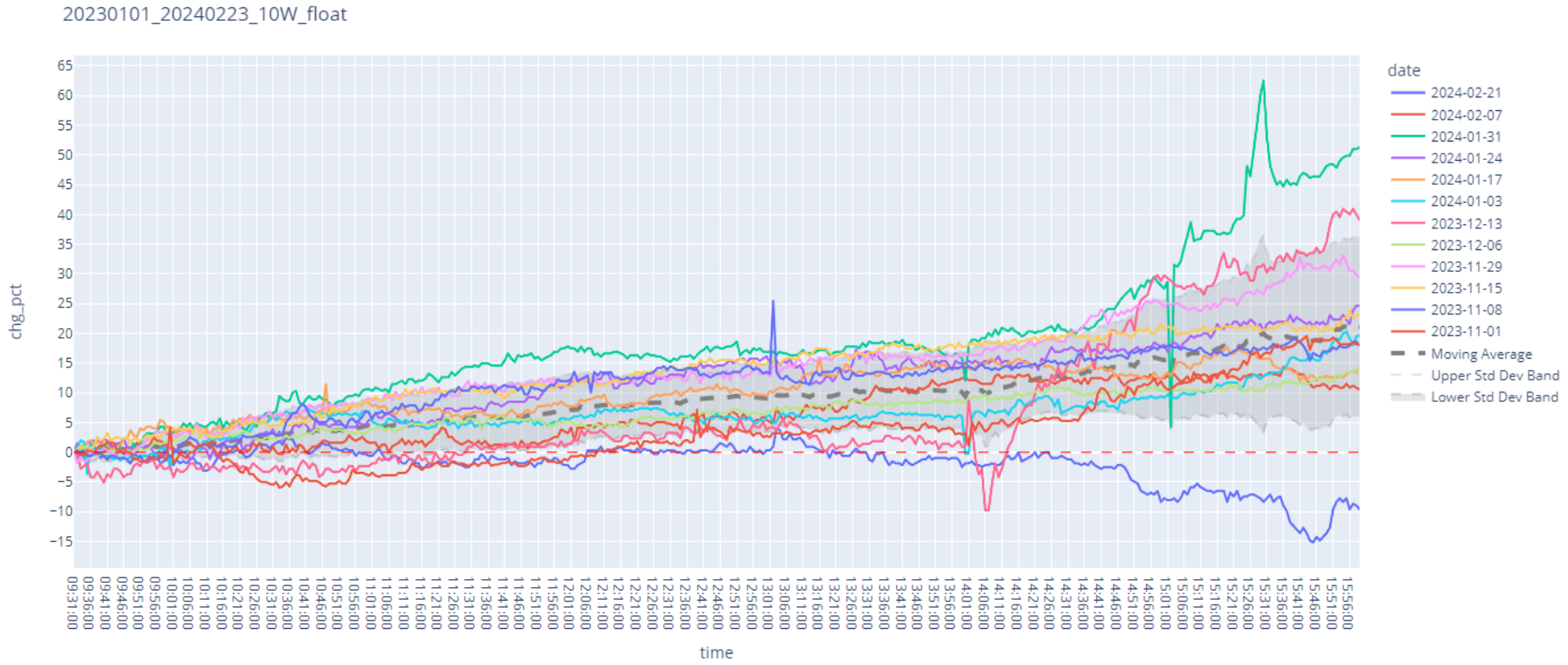
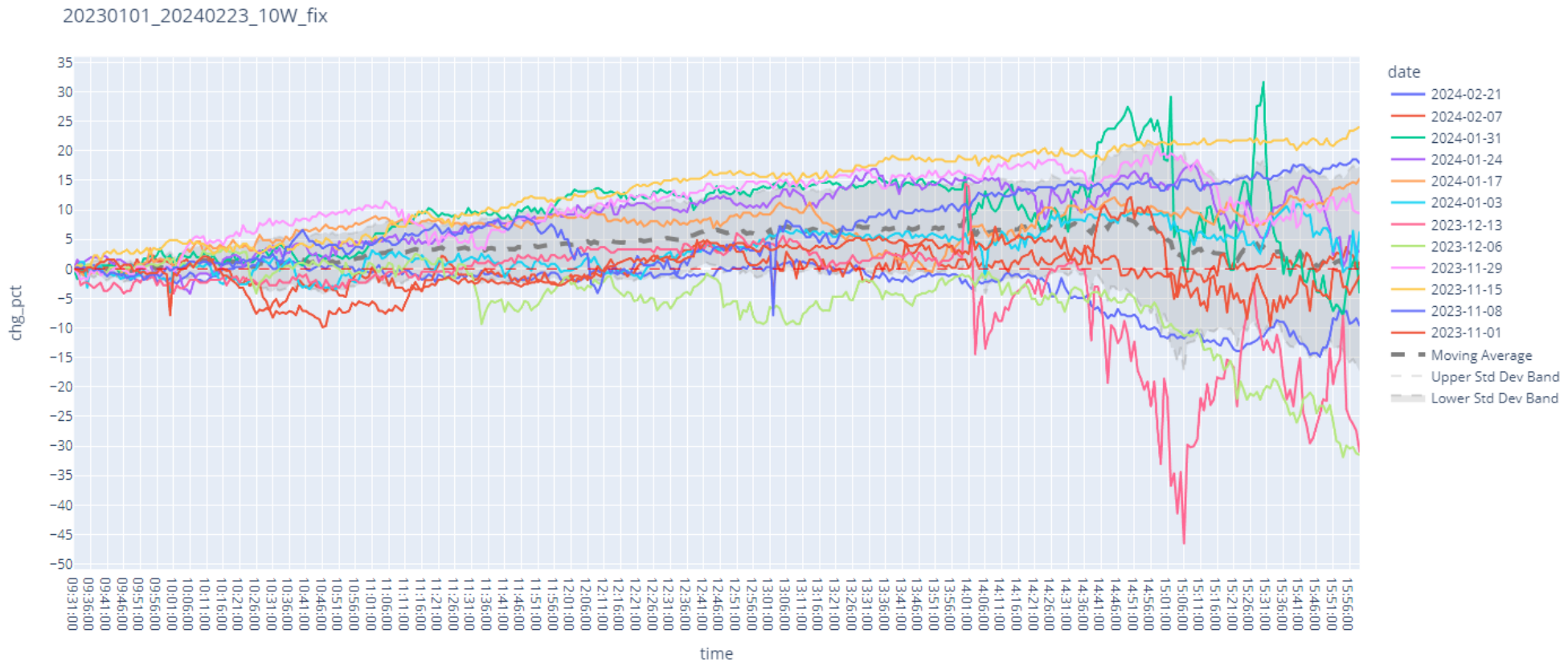
Trading Approach and Philosophy
Trade Alert selection

```
date >= "2023-10-31" and c_day == "Wed"
```

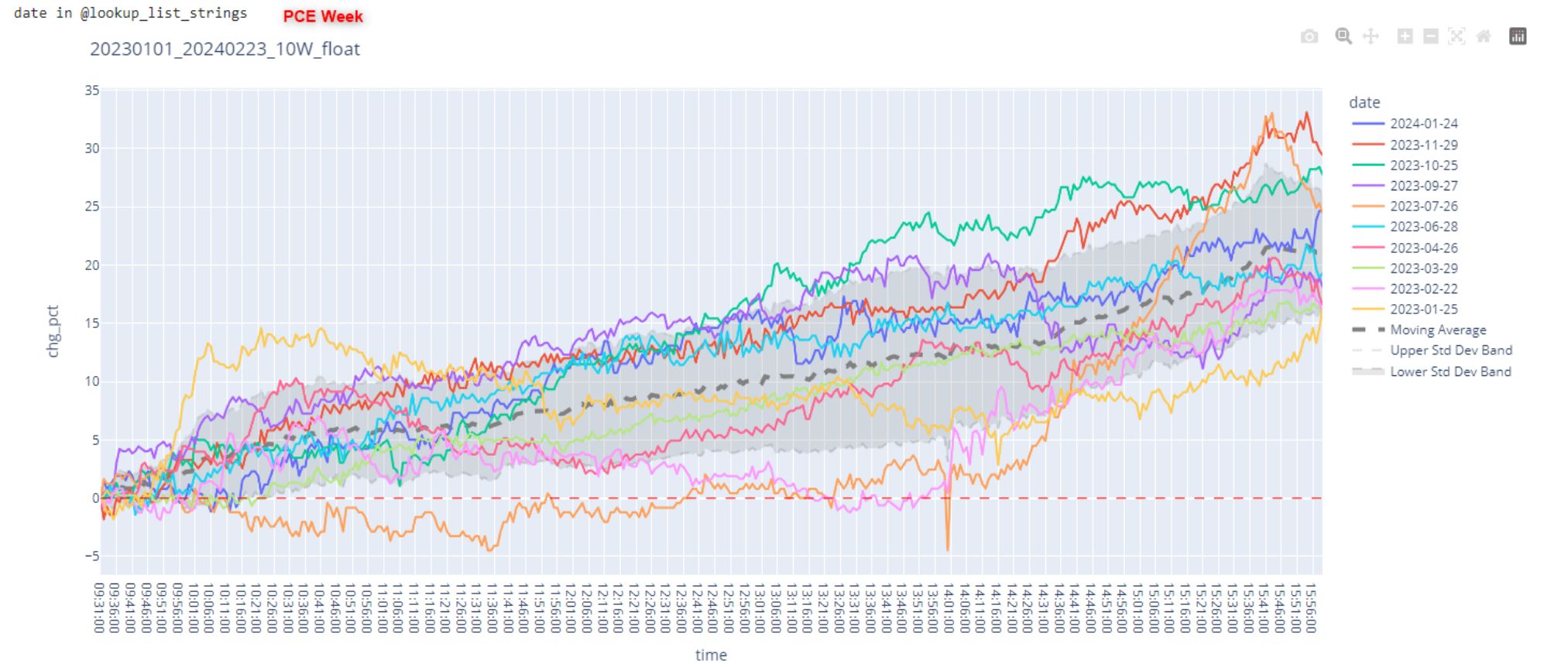


Trading Approach and Philosophy
Trade Alert selection

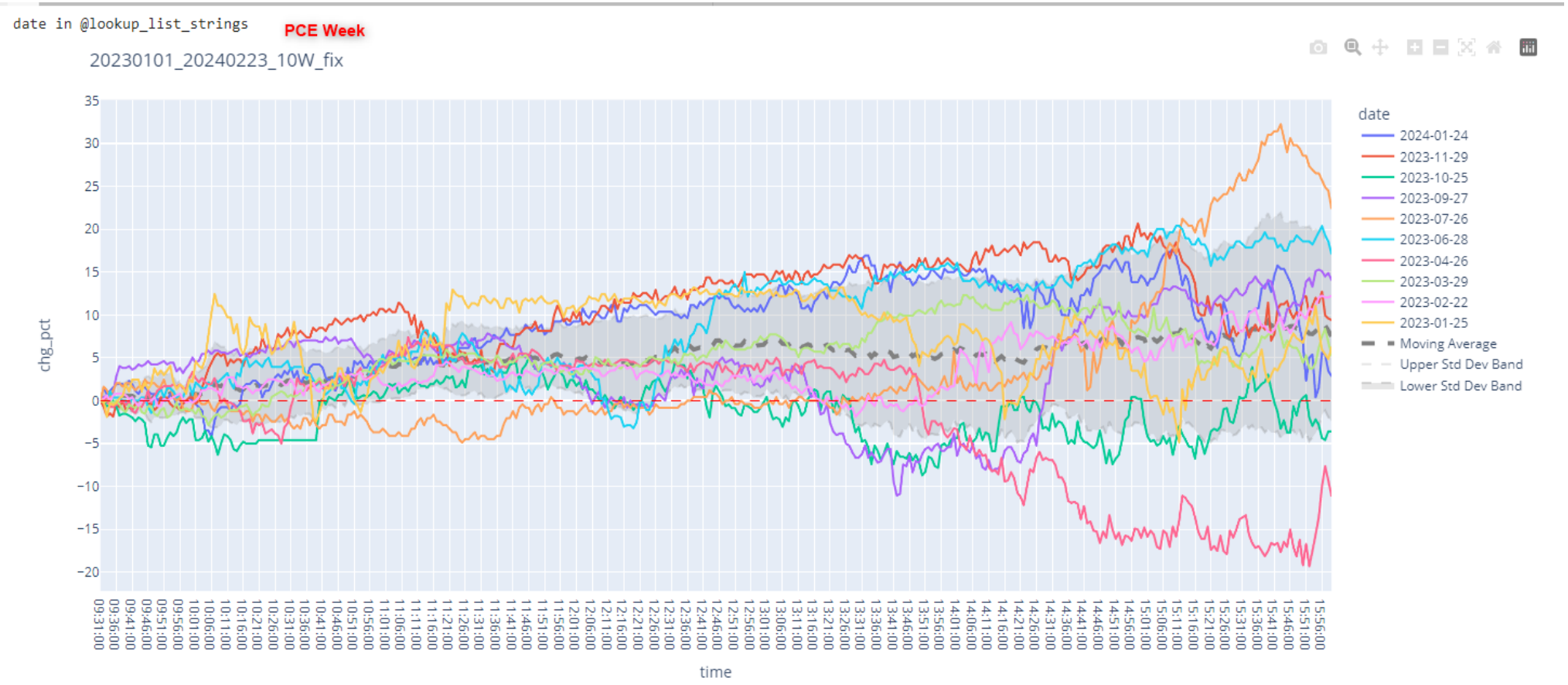
```
date >= "2023-10-31" and c_day == "Wed"
```



Trading Approach and Philosophy
Trade Alert selection



Trading Approach and Philosophy
Trade Alert selection



Trading Approach and Philosophy
Trade Alert selection

```
date >= "2023-10-31" and c_day == "Wed" and time.astype("str") == "09:31:00"
20230101_20240223_10W_fix
```

date	time	ATM	term	c_day	s_day	b_day	expr_s	expr_b	strike_Sell_C	strike_Sell_P	strike_Buy_C	strike_Buy_P	Sell	Buy	last_spread	f/b_ratio	sell_puts	buy_puts	put_sprd_iv	spxIV
2023-11-01	09:31:00	4200	1/5	Wed	Thu	Mon	2023-11-02	2023-11-06	4210	4190	4210	4190	38.90	60.65	21.75	64.14%	24.22%	17.83%	6.39%	15.72%
2023-11-08	09:31:00	4385	1/5	Wed	Thu	Mon	2023-11-09	2023-11-13	4395	4375	4395	4375	20.80	36.70	15.90	56.68%	14.73%	11.64%	3.09%	12.38%
2023-11-15	09:31:00	4510	1/5	Wed	Thu	Mon	2023-11-16	2023-11-20	4515	4495	4515	4495	25.05	40.45	15.40	61.93%	16.10%	11.97%	4.13%	11.91%
2023-11-29	09:31:00	4575	1/5	Wed	Thu	Mon	2023-11-30	2023-12-04	4580	4560	4580	4560	18.75	32.30	13.55	58.05%	12.51%	9.71%	2.80%	10.32%
2023-12-06	09:31:00	4590	1/5	Wed	Thu	Mon	2023-12-07	2023-12-11	4595	4575	4595	4575	18.10	37.40	19.30	48.40%	11.76%	10.54%	1.22%	10.79%
2023-12-13	09:31:00	4645	1/5	Wed	Thu	Mon	2023-12-14	2023-12-18	4655	4635	4655	4635	26.50	37.25	10.75	71.14%	16.41%	10.80%	5.61%	10.16%
2024-01-03	09:31:00	4720	1/5	Wed	Thu	Mon	2024-01-04	2024-01-08	4735	4715	4735	4715	20.60	38.00	17.40	54.21%	12.82%	10.51%	2.31%	11.75%
2024-01-17	09:31:00	4735	1/5	Wed	Thu	Mon	2024-01-18	2024-01-22	4750	4730	4750	4730	24.45	41.80	17.35	58.49%	14.64%	11.51%	3.13%	12.54%
2024-01-24	09:31:00	4890	1/5	Wed	Thu	Mon	2024-01-25	2024-01-29	4900	4880	4900	4880	18.85	31.85	13.00	59.18%	12.08%	9.05%	3.03%	10.32%
2024-01-31	09:31:00	4905	1/5	Wed	Thu	Mon	2024-02-01	2024-02-05	4910	4890	4910	4890	31.55	49.05	17.50	64.32%	17.48%	12.68%	4.80%	10.79%
2024-02-07	09:31:00	4980	1/5	Wed	Thu	Mon	2024-02-08	2024-02-12	4985	4965	4985	4965	21.60	37.25	15.65	57.99%	13.11%	10.09%	3.02%	10.64%
2024-02-21	09:31:00	4965	1/5	Wed	Thu	Mon	2024-02-22	2024-02-26	4975	4955	4975	4955	36.90	53.05	16.15	69.56%	18.83%	13.04%	5.79%	12.86%

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Trading Approach and Philosophy
Trade Alert selection

```
date in @lookup_list_strings and time.astype("str") == "09:31:00"
20230101_20240223_10W_fix
```

PCE Week

date	time	ATM	term	c_day	s_day	b_day	expr_s	expr_b	strike_Sell_C	strike_Sell_P	strike_Buy_C	strike_Buy_P	Sell	Buy	last_spread	f/b_ratio	sell_puts	buy_puts	put_sprd_iv	spxIV
2023-01-25	09:31:00	3970	1/5	Wed	Thu	Mon	2023-01-26	2023-01-30	3995	3975	3995	3975	34.60	53.10	18.50	65.16%	24.00%	17.33%	6.67%	18.26%
2023-02-22	09:31:00	4000	1/5	Wed	Thu	Mon	2023-02-23	2023-02-27	4010	3990	4010	3990	40.45	64.55	24.10	62.66%	26.21%	19.74%	6.47%	20.80%
2023-03-29	09:31:00	4010	1/5	Wed	Thu	Mon	2023-03-30	2023-04-03	4010	3990	4010	3990	30.50	53.20	22.70	57.33%	20.36%	16.33%	4.03%	16.99%
2023-04-26	09:31:00	4080	1/5	Wed	Thu	Mon	2023-04-27	2023-05-01	4100	4080	4100	4080	25.65	46.60	20.95	55.04%	18.21%	14.93%	3.28%	16.03%
2023-06-28	09:31:00	4365	1/5	Wed	Thu	Mon	2023-06-29	2023-07-03	4375	4355	4375	4355	17.85	31.85	14.00	56.04%	12.57%	9.87%	2.70%	11.27%
2023-07-26	09:31:00	4560	1/5	Wed	Thu	Mon	2023-07-27	2023-07-31	4570	4550	4570	4550	30.00	42.25	12.25	71.01%	18.16%	12.26%	5.90%	11.11%
2023-09-27	09:31:00	4290	1/5	Wed	Thu	Mon	2023-09-28	2023-10-02	4295	4275	4295	4275	31.70	56.55	24.85	56.06%	20.63%	16.66%	3.97%	15.72%
2023-10-25	09:31:00	4225	1/5	Wed	Thu	Mon	2023-10-26	2023-10-30	4240	4220	4240	4220	32.55	55.50	22.95	58.65%	20.18%	16.15%	4.03%	16.51%
2023-11-29	09:31:00	4575	1/5	Wed	Thu	Mon	2023-11-30	2023-12-04	4580	4560	4580	4560	18.75	32.30	13.55	58.05%	12.51%	9.71%	2.80%	10.32%
2024-01-24	09:31:00	4890	1/5	Wed	Thu	Mon	2024-01-25	2024-01-29	4900	4880	4900	4880	18.85	31.85	13.00	59.18%	12.08%	9.05%	3.03%	10.32%

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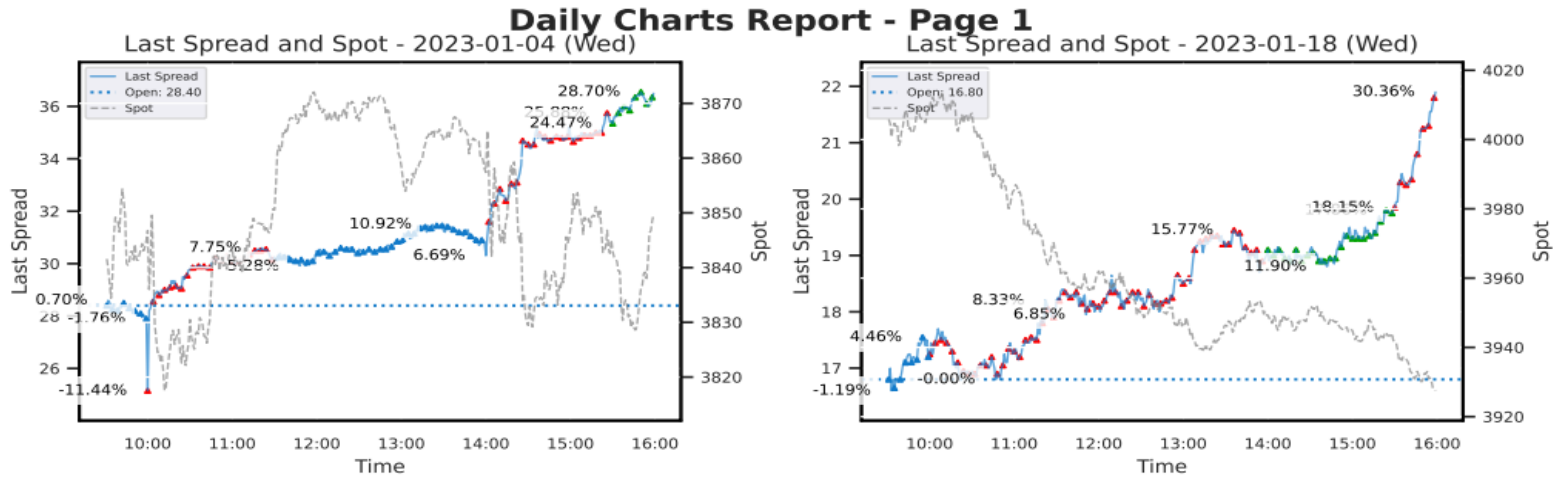
Trading Approach and Philosophy
Trade Alert selection



Movement Classification:
- Red: The last spread changes by more than 4% within a segment, indicating high volatility.
- Green: The last spread changes by more than 2.5% but less than or equal to 4% within a segment, indicating moderate volatility.
- Blue: The last spread changes by less than or equal to 2.5% within a segment, indicating low volatility.

The data points are colored based on the movement classification within each segment, with red indicating high volatility, green indicating moderate volatility, and blue indicating low volatility. The segments are kept the same color unless there is an outlier.

Time Segments:
The trading day is divided into the following time segments:
- 09:30 - 10:00
- 10:00 - 11:30
- 11:30 - 14:00
- 14:00 - 15:30
- 15:30 - 16:00

These time segments are used to analyze the volatility patterns throughout the trading day. By examining the movement classification within each segment, investors and analysts can gain insights into the typical volatility behavior during different periods of the day.

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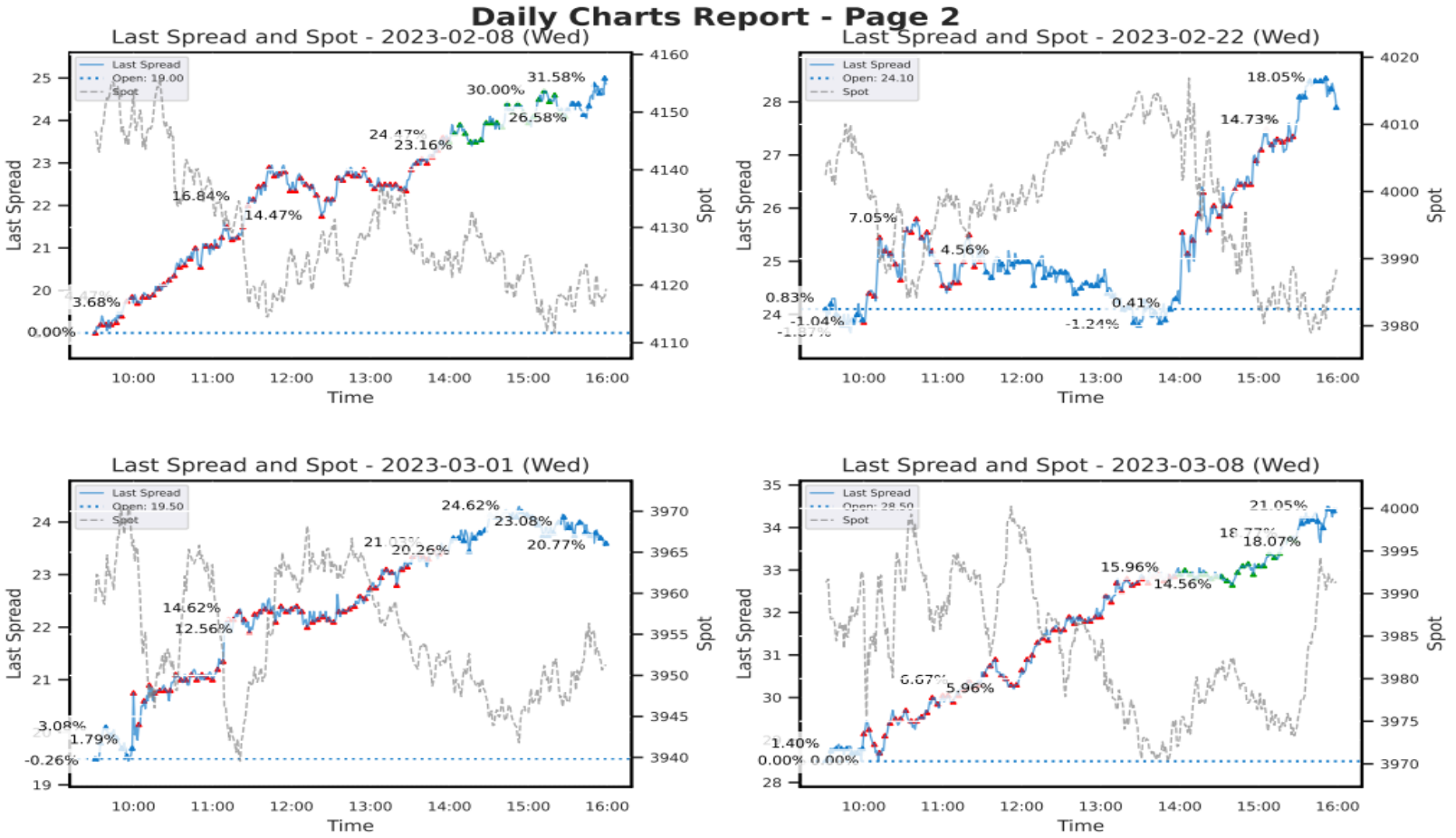
Trading Approach and Philosophy
Trade Alert selection



Trading Approach and Philosophy
Trade Alert selection

- Strategy Selection

Time Spreads

✦ A **calendar spread** involves buying and selling options with the same strike price but different expiration dates. This strategy aims to take advantage of the difference in time decay between the short-term and long-term options.

✦ **Key Characteristics**:

- **Short-term option (sold leg)**: Benefits from faster time decay, as it is closer to expiration.
- **Long-term option (bought leg)**: Retains more of its value due to having more time until expiration.
- **Market Outlook**: Calendar spreads are neutral strategies that work best when the underlying price remains near the strike price.

✦ **Why Calendar Spreads?**

- Calendar spreads are designed to **profit from time decay** (theta) without requiring large directional moves in the underlying asset (SPX).
- The strategy is most effective when the market stays relatively stable and the Implied Volatility Ratio* of the spread is positive , allowing the short-term option to decay rapidly while the long-term option retains value.

✦ *Short/Long Ratio.

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Time Spreads

- **Time Decay and Volatility in Calendar Spreads**
- The success of calendar spreads relies on understanding the relationship between time decay and implied volatility.

- **Time Decay**: The short leg decays more quickly as it is closer to expiration, which is beneficial for the spread.
  - **15DTE or 30DTE options** decay exponentially as expiry approaches , allowing you to capture profits if SPX remains near the strike price.
- **Implied Volatility (IV)**: Calendar spreads perform well when **volatility increases** after entering the trade because the long leg gains value due to its higher sensitivity to volatility changes.
  - If volatility drops significantly, it can negatively impact the strategy, as both legs lose value more quickly.

BWB

- The way we trade the Broken Wing Butterfly (BWB) strategy is different from most other popular strategies and models . Instead of aiming for small profits while risking occasional big losses, we flip that idea upside down. Our goal is to break even, while carefully managing risk for the potential of a big win! Of course, we'll also try for small gains along the way, but keeping risk in check is key to our approach.

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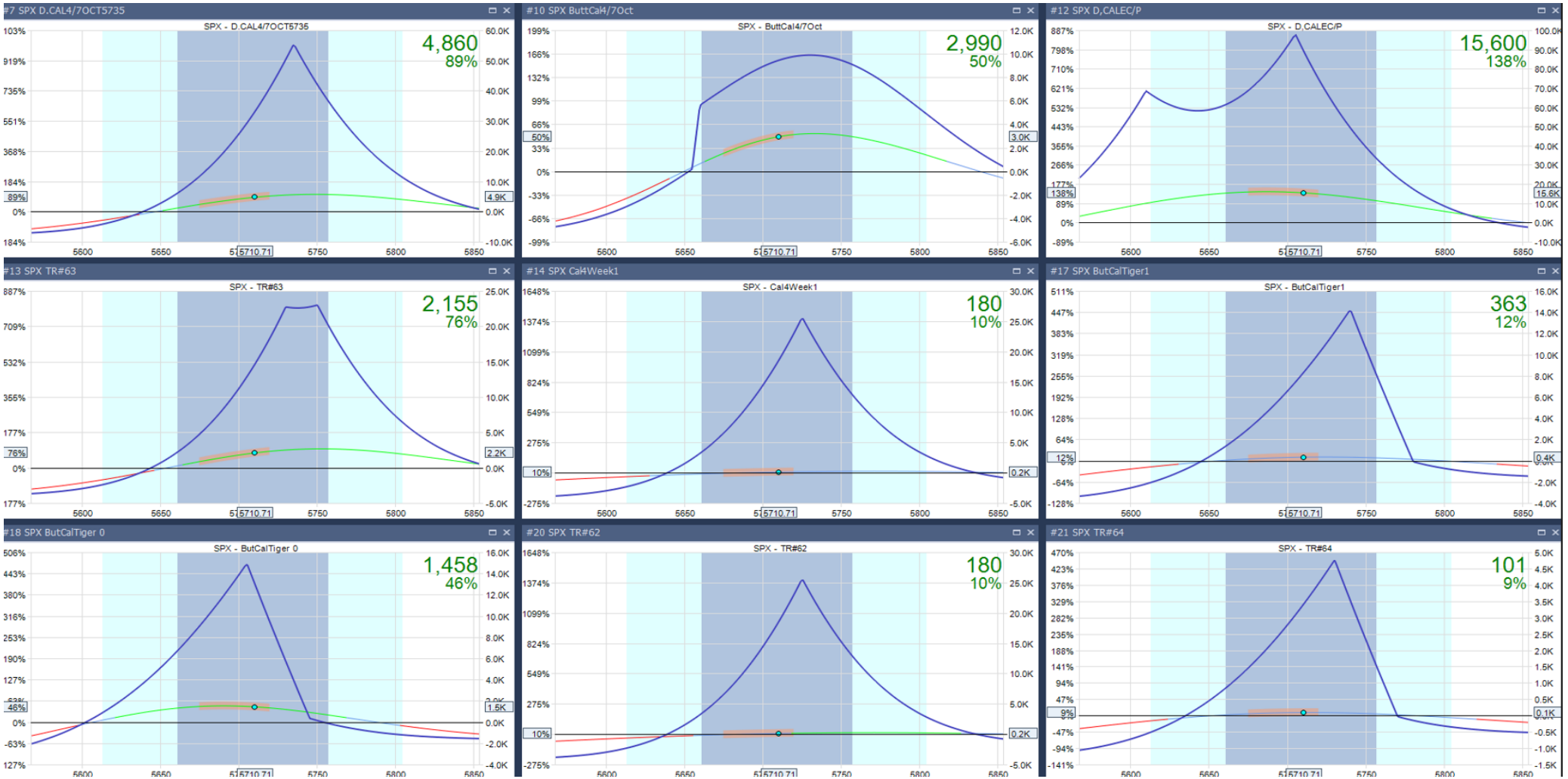
Examples



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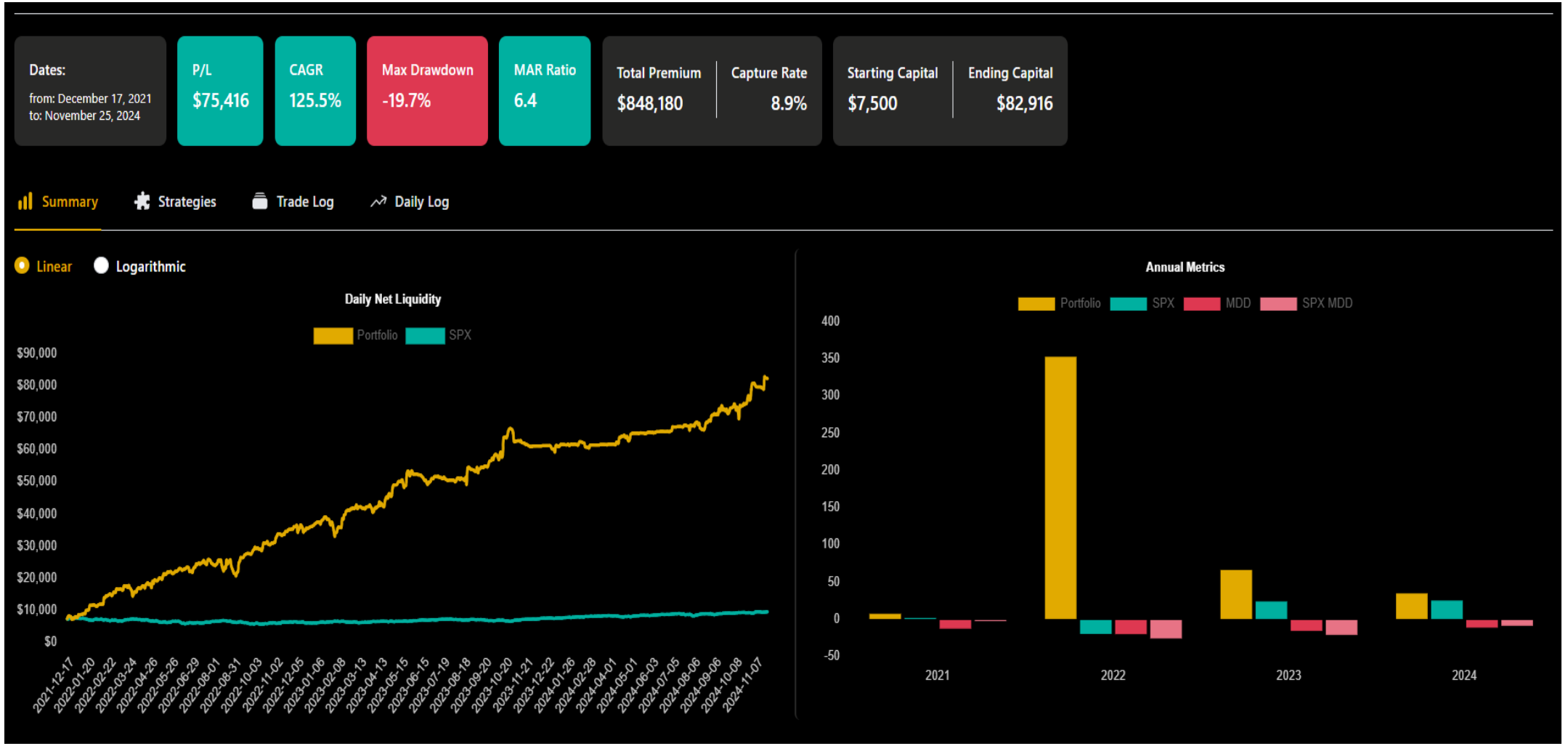
Examples(Hedging not included)



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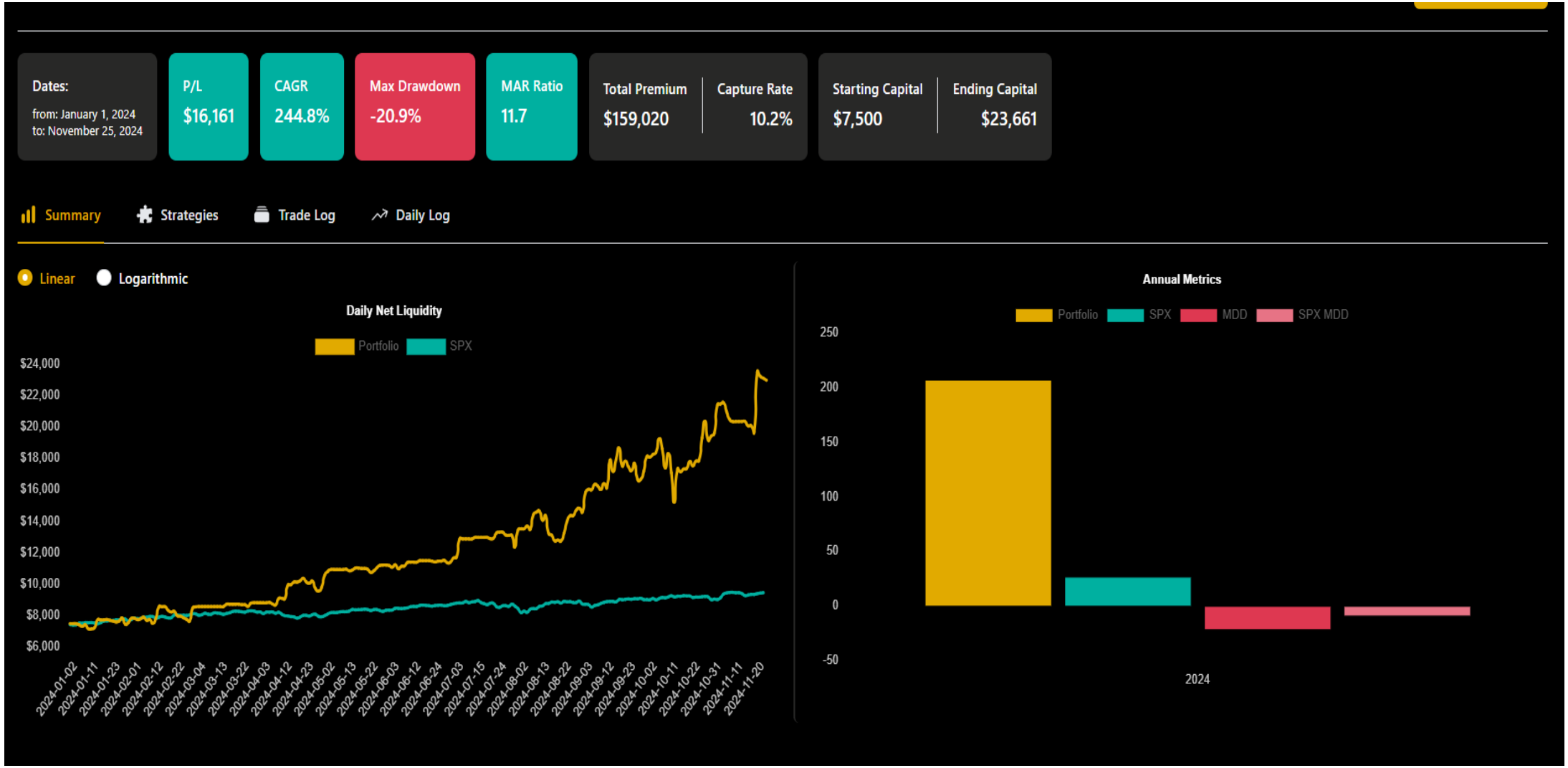
Examples



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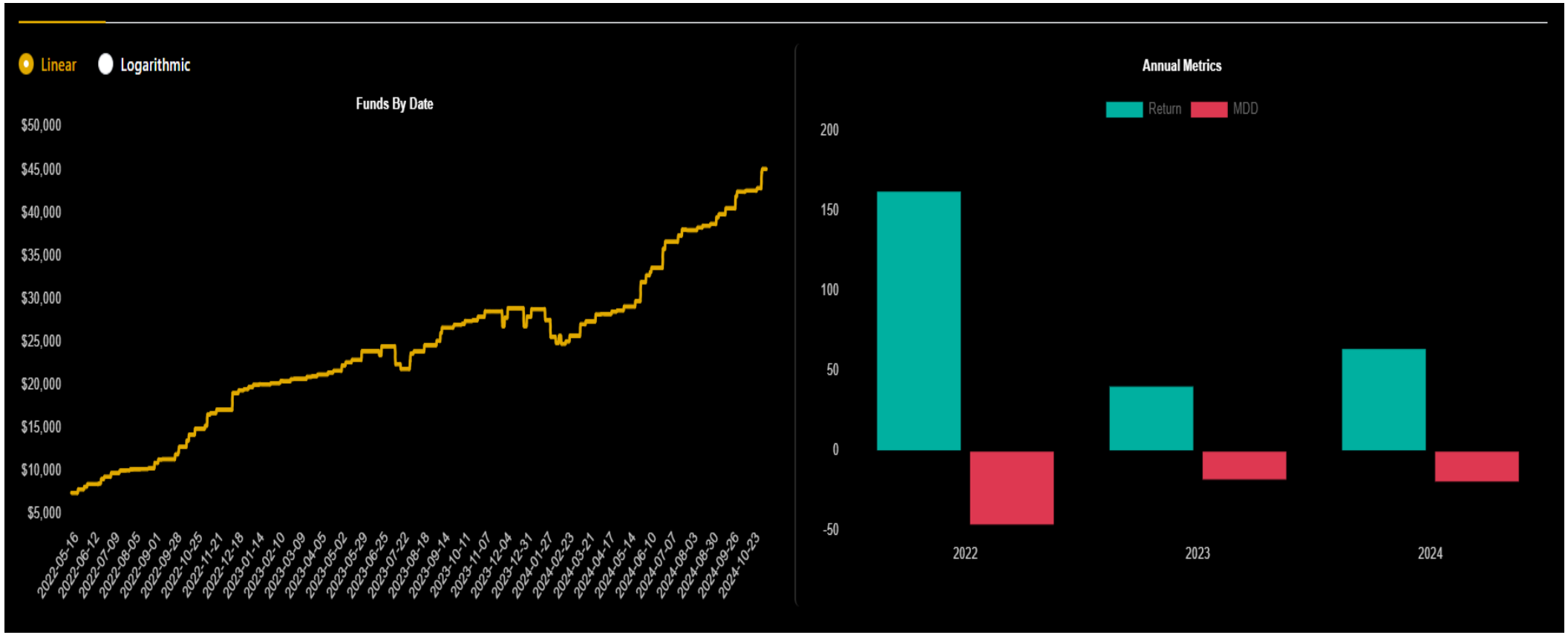
Examples



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Considerations

- **Transaction Costs:**
  - We are mindful of transaction costs associated with managing every position.
- **Market Conditions:**
  - We Adapt the strategy based on prevailing market conditions and outlook on the underlying asset.
- **Risk-Reward Analysis:**
  - We continuously assess the risk-reward profile of each standing position and the overall portfolio.

Theta /(Margins + Cost)

TRADE	Margin/Cost	Theta	Theta/Margin	B.Even Down`*	B.Even UP	Move	MAX Profit	%Profit
STRADDLE	98130	1045	1.06%	4731	4788	57	2818	2.87%
STRANGLE	96605	995	1.03%	4730	4789	59	1985	2.05%
D.CALENDAR	2540	625	24.61%	4733	4790	57	1365	53.74%
CALENDAR	1110	423	38.11%	4728	4796	68	1400	126.13%
BUTTERFLY	445	164	36.85%	4744	4775	31	1500	337.08%
IRON CONDOR	292	100	34.25%	4738	4791	53	210	71.92%
*AT EXPIRY								

PDT Rule

- The PDT (Pattern Day Trader) rule applies to margin accounts in the U.S. and affects options traders as well. Here are the key points of the PDT rule for options trading:
- **Definition**: A pattern day trader (PDT) is any margin account that executes four or more day trades within five business days, provided that the number of day trades represents more than 6% of the total trading activity in that account for the same five business days.
- **Minimum Equity Requirement**: If flagged as a PDT, your account must maintain a **minimum balance of $25,000** in equity (cash or eligible securities) at all times. This applies even if you're trading options, not just stocks.
- **Day Trades for Options**: Buying and selling the same options contract within the same day counts as a day trade. This rule applies to buying and selling both calls and puts.
- **Consequences of PDT Violation**: If your account is flagged for PDT and does not meet the minimum equity requirement, your broker may issue a margin call. Until the margin call is met, your account could be restricted to liquidating trades only, meaning you can't open new positions.
- **Cash Accounts**: The PDT rule does not apply to cash accounts. However, in a cash account, you must wait for the funds from your trades to settle before you can use them for new trades, which typically takes one day for options.

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December 2024

Date	View	Duration	Views	Presenter	Description
8 Dec 24	View		7	Tomas B	Some of the ATM Workshop extra Password:(ATM2025)
7 Dec 24	View		6	Tomas B	Intro to TRADES : The BUTCAL & Hedge (PASSWORD:ATM2025)
7 Dec 24	View		7	Tomas B	INTRO to TRADES: BUTCAL in Action 0DTE (PASSWORD:ATM2025)
7 Dec 24	View		8	Tomas B	Harvesting Volatility (PASSWORD:ATM2025)
7 Dec 24	View		6	Tomas B	TRADERS Mistakes (PASSWORD:ATM2025)

March 2024

Date	View	Duration	Views	Presenter	Description
22 Mar 24	View	00:00:17	51	Tomas B	**ATM Weekly Options Slingshot**

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Description	Size	Type	Uploaded	Download
TOS CHARTS	139.8 KB	PDF	8 Dec 2024	Download
Presentation "DERIVATIVES" Understanding options ,forwards and futures.	548.0 KB	PDF	4 Dec 2024	Download
How SIPC ProtectsYou	2.1 MB	PDF	2 Dec 2024	Download
ATM-WEEKLY-TRADE Alerts House Rules	278.7 KB	PDF	28 Nov 2024	Download
Derivative Spreads	558.3 KB	PDF	19 Nov 2024	Download
OPTIONSMATRIX LINK Prop Excel to follow your trades. Trial Version With Guide and video(No additional Assistance Provided)	110.3 KB	PDF	6 Sep 2024	Download
DATA MINER EXCEL SPREADSHEET (PROJECT) VIDEO LINK. USED TO CREATE THE EXAMPLES Specific TRADES ,	78.5 KB	PDF	6 Sep 2024	Download
Example of Trade Analysis Based Entry. The Prop Spreadsheet used can be purchased.Pls Email for Details. LINK to the DATAMINER Video ON A SEPARATE DOC.	400.9 KB		6 Sep 2024	Download

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Classic Research :Forecasting with Option Implied Information (Warning Nerd Stuff!).Academic Research.	405.7 KB	PDF	6 Sep 2024	Download
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Gamma&Volatility	131.1 KB	PDF	6 Sep 2024	Download
The Importance of Analysis Over Pre-Set Rules in Derivative Trading	135.7 KB	PDF	6 Sep 2024	Download
Welcome Note.	266.1 KB	PDF	6 Sep 2024	Download
Trade Alerts Type	56.8 KB	PDF	3 Aug 2024	Download
ATM Weekly Options Strategy Trade Alerts Review (FEB/MAY2024).	2.2 MB	PDF	3 Jun 2024	Download
How SIPC Protects You.	2.1 MB	PDF	15 Feb 2024	Download

Understanding the Securities Investor Protection Corporation

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Brokers

Description	Size	Type	Uploaded	Download
Interactive Brokers : CREATING BASKET ORDERS IN TWS EXAMPLE File Please Refer to the Online videos Guide (Part 1-2).	319 Bytes	CSV	19 Feb 2024	Download
How SIPC Protects You Understanding the Securities Investor Protection Corporation	2.1 MB	PDF	15 Feb 2024	Download

Spreadsheets

Description	Size	Type	Uploaded	Download
Holiday_df_10W_Floating WORKSHOP	691.9 KB	XLSX	5 Feb 2024	Download
Testing_Worksheet	33.0 KB	XLS	5 Feb 2024	Download

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Online Documents

Title	Updated	View
Trading Volatility Colin Bennett	3 Feb 2024 at 6:11:31 PM Eastern	View
The B&S Formula	4 Sep 2024 at 1:16:36 PM Eastern	View
Double Calendar using TOS	5 Sep 2024 at 5:35:57 AM Eastern	View
B&S Part2(Implied Volatility)	5 Sep 2024 at 5:44:11 AM Eastern	View
Trade Alerts Review	6 Sep 2024 at 6:26:24 AM Eastern	View
Volatility Insights	10 Dec 2024 at 3:10:03 AM Eastern	View
How To Paste a Trade Into the thinkorswim Platform.	31 Jan 2025 at 5:21:10 AM Eastern	View

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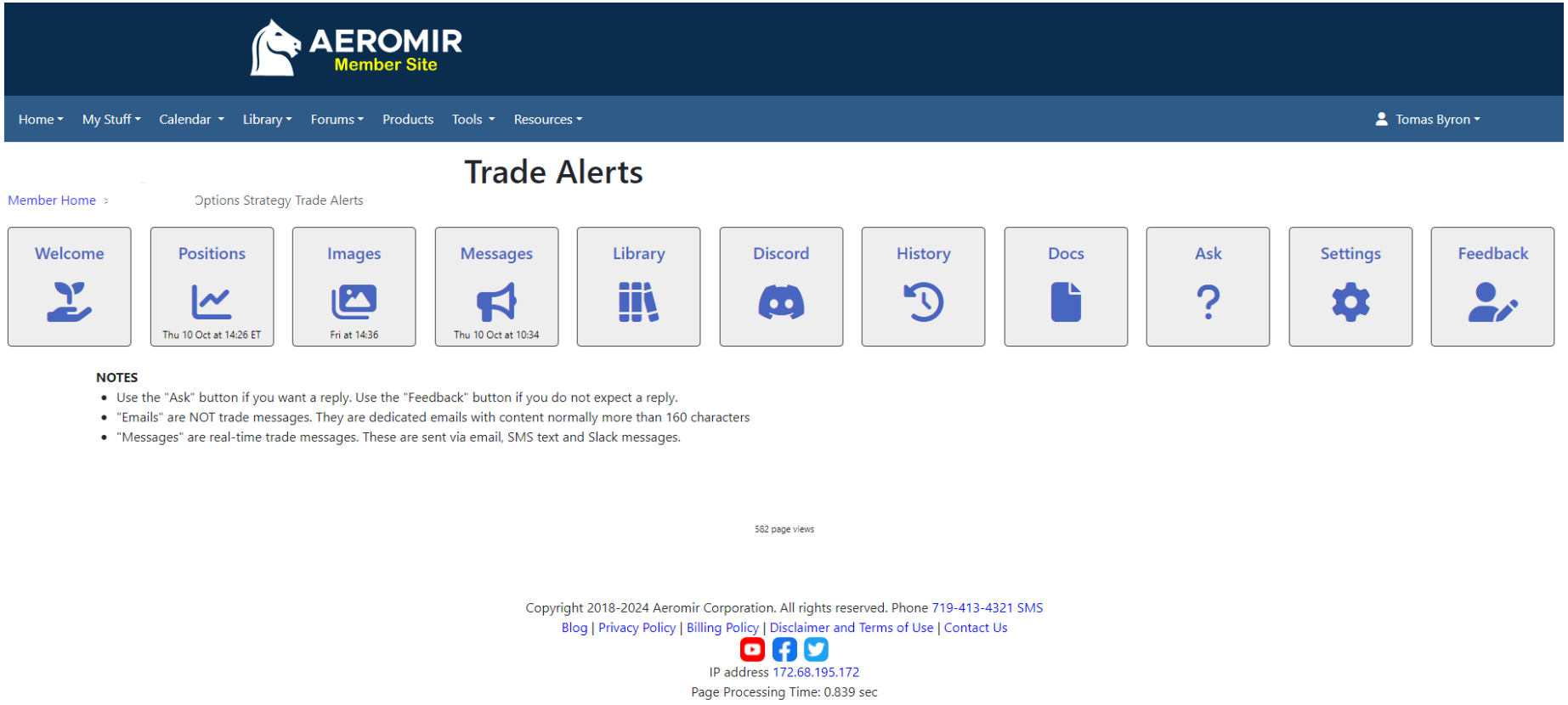
ESOS Trade Alerts



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December 2024

Date	View	Duration	Views	Presenter	Description
8 Dec 24	View		12	Tomas B	Some of the ATM Workshop EXTRA (PASSWORD:ATM2025)
7 Dec 24	View		10	Tomas B	Intro to Trades: The BUTCAL & hedge (PASSWORD : ATM2025)
7 Dec 24	View		10	Tomas B	Harvesting Volatility. (PASSWORD:ATM2025).
7 Dec 24	View		11	Tomas B	TRADERS Mistakes (PASSWORD:ATM2025)
5 Dec 24	View		11	Tomas B	**Hedging a 30-Day Broken Wing Butterfly (The classic way).** **Recorded during Zoom Meeting some time ago...**
4 Dec 24	View		6	Tomas B	**How to Avoid the Pattern Day Trader (PDT) rule trading Option Spreads.**
4 Dec 24	View		7	Tomas B	Saved Orders type in TOS .

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Elephant Shield Trade Alerts Documents

Description	Size	Type	Uploaded	Download
TOS CHARTS	139.8 KB	PDF	8 Dec 2024	Download
Research:T-Bill (Guide) By Tomas	278.1 KB	PDF	7 Dec 2024	Download
Research:The problem of time.	448.3 KB	PDF	7 Dec 2024	Download
EXTRA Trades Classification.	42.3 KB	PDF	6 Dec 2024	Download
SPX Fixed-Width Butterfly Backtest (Conclusions).	595.0 KB	PDF	4 Dec 2024	Download
Presentation "DERIVATIVES" Understanding options ,forwards and futures.	548.0 KB	PDF	4 Dec 2024	Download
Simple CME Guide: "25 Proven Strategies".	1.5 MB	PDF	4 Dec 2024	Download
OPTIONRADAR LINK Password :ESOS2025 1)Download 2) Activate with Activation KEY.	65.8 KB	PDF	3 Dec 2024	Download
OPTIONSMATRIX Software LINK and Setup.	72.9 KB	PDF	3 Dec 2024	Download
Our approach for the Alerts.	56.5 KB	PDF	3 Dec 2024	Download
CBOE INDEX OPTIONS: WHAT ARE THEY?	1.9 MB	PDF	2 Dec 2024	Download
The Fund (Trading Framework).	1.2 MB	PDF	2 Dec 2024	Download
Alert's Rules	331.7 KB	PDF	2 Dec 2024	Download

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ESOS Trade Alerts

Online Documents

Title	Updated	View
Trading Volatility Colin Bennett	3 Dec 2024 at 7:32:36 AM Eastern	View
The B&S Formula	4 Dec 2024 at 5:54:40 AM Eastern	View
How to Import and Export Trades in thinkorswim	31 Jan 2025 at 5:19:23 AM Eastern	View
How To Paste a Trade Into the thinkorswim Platform	31 Jan 2025 at 5:22:57 AM Eastern	View
How to create OCO orders and order templates in thinkorswim.	31 Jan 2025 at 5:26:00 AM Eastern	View

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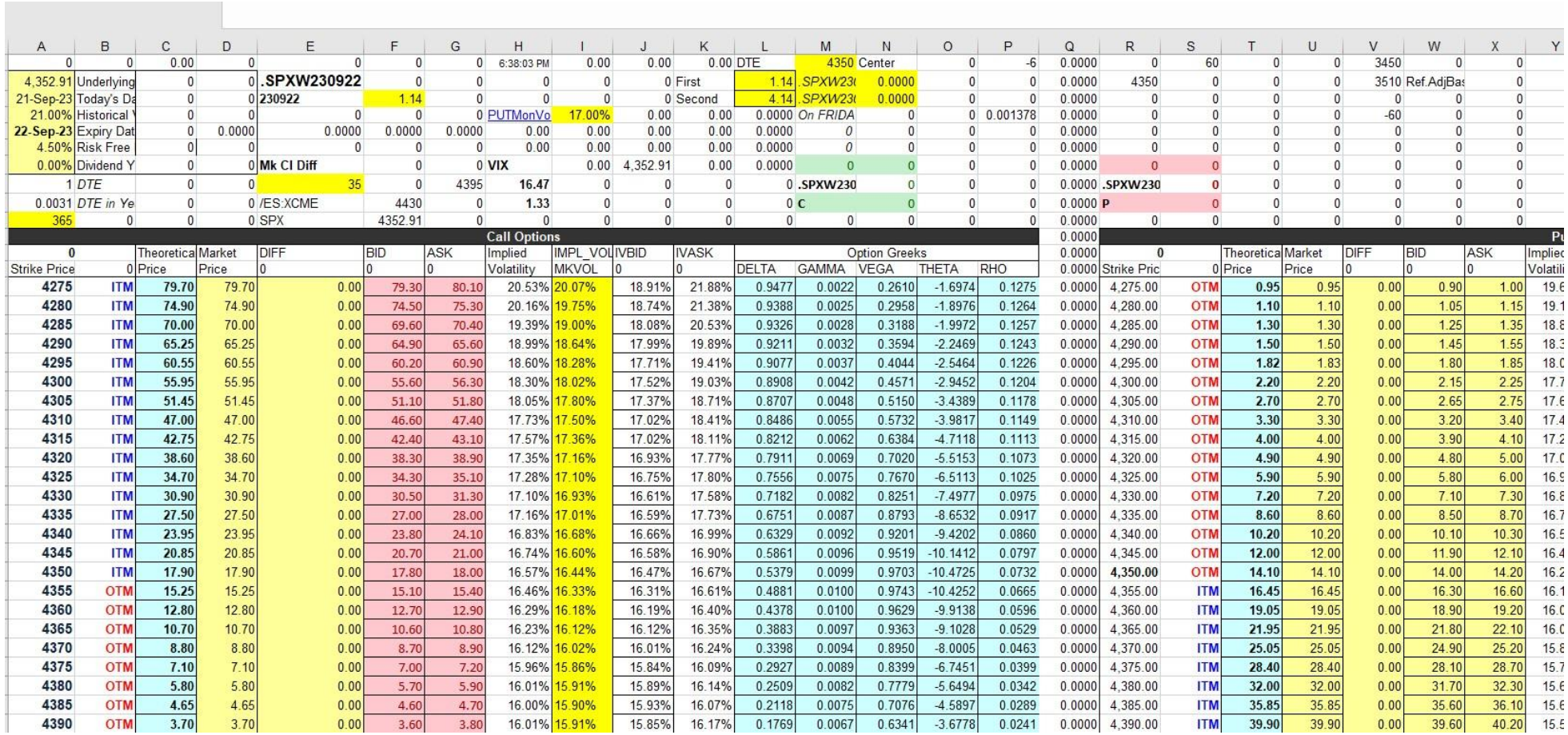
Snapshot Excel

OptionsMatrix (proprietary analytical tool)*

*Excel Link to TOS Live data

GIGCL	DTE	Weightin	Raw Vega	Weighted	Tos Imput	SIZE	Type		RoiTOT	ROI	Theta	P&L	deltaPos	Gamma	CODES	DELTA	GAMMA	THETA	Vegas	VEGA	W.VEGA	EXTRINSIC	INTRINSIC	IMPL_VOL	trdate	
GIG	2.543	1.25	1362.60	1708.96	0.30	10	2.5 FIX	-12.16%			#VALUE!				.SPXW230	-314.800	8.2000	-3097.40		1362.60	1708.96	8850	0	11.29%	31-Jul-23	
GIG	1.543	1.61	-1012.50	-1630.25	0.00	-10	2.65	-22.37%	0.44%	6.00%	1093.10	150	-31.900	-1.400	.SPXW230	282.900	-9.6000	4190.50		-1012.50	-1630.25	-6200	0	11.73%	31-Jul-23	
GIG	6.543	0.78	975.44	762.68	0.19	4	15.35 FIX	-14.72%			#VALUE!				.SPXW230	183.160	2.6400	-870.68		975.44	762.68	8260	0	9.72%	31-Jul-23	
GIG	0.543	2.71	-252.52	-685.42	0.65	-4	16.35 mk	-22.58%	1.16%	6.51%	849.32	400	58.680	-3.920	.SPXW230	-124.480	-6.5600	1720.00		-252.52	-685.42	-1720	0	12.06%	31-Jul-23	
GIG	6.543	0.78	1173.90	917.86	0.19	5	11.75 FIX	-12.67%			-46.08				.SPXW230	-192.000	3.0000	-834.95		1173.90	917.86	8600	0	10.33%	31-Jul-23	
GIG	0.543	2.71	-298.10	-809.14	0.65	-5	13.1	-19.91%	1.96%	11.49%	1215.10	675	-54.400	-3.900	.SPXW230	137.600	-6.9000	2050.05		-298.10	-809.14	-2050	0	13.51%	31-Jul-23	
GIG	2.543	1.25	434.49	544.93	0.30	3	3.85 FIX	-13.83%			#VALUE!				.SPXW230	110.910	2.6700	-1106.31		434.49	544.93	3225	0	11.07%	31-Jul-23	
GIG	1.543	1.61	-322.35	-519.02	0.39	-3	4.0	-24.38%	0.09%	2.60%	246.54	30	13.980	-0.660	.SPXW230	-96.930	-3.3300	1352.85	563.58	-322.35	-519.02	-2040	0	10.82%	31-Jul-23	
GIG	2.543	1.25	428.70	537.67	0.30	3	2.45 FIX	11.15%			675.50				.SPXW230	-106.620	2.6100	-968.25	540.84	428.70	537.67	3105	0	11.15%	31-Jul-23	
GIG	1.543	1.61	-325.65	-524.34	0.39	-3	2.8	11.59%	0.26%	12.24%	414.72	90	-7.230	-0.540	.SPXW230	99.390	-3.1500	1382.97		-325.65	-524.34	-2280	0	11.59%	31-Jul-23	
GIG	6.543	0.78	1225.85	958.48	0.19	5	15.14 FIX	9.74%			1323.43				.SPXW230	245.600	3.3500	-1107.80		1225.85	958.48	11525	0	9.74%	31-Jul-23	
GIG	0.543	2.71	-344.35	-934.68	0.65	-5	17.0	12.05%	2.71%	12.29%	1917.20	930	47.100	-5.600	.SPXW230	-198.500	-8.9500	3025.00		-344.35	-934.68	-3025	0	12.05%	31-Jul-23	
GIG	6.543	0.78	1109.25	867.31	0.19	5	11.01 FIX	10.47%							.SPXW230	-163.600	2.8000	-809.60		1109.25	867.31	6950	0	10.47%	31-Jul-23	
GIG	0.543	2.71	-219.85	-596.74	0.65	-5	11.8	13.94%	1.08%	6.72%	264.55	370	-82.150	-2.150	.SPXW230	81.450	-4.9500	1074.15		-219.85	-596.74	-1075	0	13.94%	31-Jul-23	
GIG	6.543	0.78	4577.60	3579.17	0.19	20	2.45 FIX	10.41%							.SPXW230	-710.200	11.6000	-3303.60		4577.60	3579.17	31000	0	10.41%		
GIG	3.543	1.06	-3342.40	-3551.47	0.25	-20	2.6	12.17%	0.87%	6.12%	2377.20	300	-16.200	-1.800	.SPXW230	694.000	-13.4000	5680.80		-3342.40	-3551.47	-25800	0	12.17%		
										2945.00		2945														
		4	5170.11	626.00			#VALUE!		13.63 vix	4588.96 s	Theta/Del	#VALUE!	-0.86%	delt/theta	DELTASPX	-72.120	-19.970	8377.730		5170.110	626.005	37325	0.000			
										0	Vega/The	0.000	-1.39%	delta/veg	-11.52%			-435.34		1551.018	187.8052				Av.Date	Tod
						CapTotal	MARGINS FUT		*CapAtRis	CURRENT	Theta/Cap	#VALUE!	1 10/16	Thet/Vega		DELTA	GAMMA	THETA		VEGA	W.VEGA	EXTRINSIC	INTRINSIC	IMPL_VOL	31-Jul-23	1/A
		Commissions				0.5	$0	$0	$34,380	$34,380	DayVol/th	0.1						-5.20%								
		-168	Round trip		RISK				$ -	8.57%	DayDel/Th	-116.2				-72.120					626.005					
		$2,945		P&L	8.08%	$ 34,380			ROI		Theta/VE	#VALUE!	-69.54%	VegaCALRATIO		Hedge(INCL)		#VALUE!	CALC.THETA		ex CAL					
		$2,777	8.08%	Net			#DIV/0!		8.57%		Alpha														Vega	W.V

Optionsmatrix.



A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y
0	0	0.00	0	0	0	0	6:38:03 PM	0.00	0.00	0.00	DTE	4350	Center	0	-6	0.0000	0	60	0	0	3450	0	0	
4,352.91	Underlying	0	0	.SPXW230922	0	0	0	0	0	First	1.14	.SPXW23(	0.0000	0	0	0.0000	4350	0	0	0	3510	Ref.AdjBas	0	
21-Sep-23	Today's Da	0	0	230922	1.14	0	0	0	0	Second	4.14	.SPXW23(	0.0000	0	0	0.0000	0	0	0	0	0	0	0	
21.00%	Historical V	0	0	0	0	0	PUTMonVo	17.00%	0.00	0.00	0.0000	On FRIDA	0	0	0.001378	0.0000	0	0	0	0	-60	0	0	
22-Sep-23	Expiry Dat	0	0.0000	0.0000	0.0000	0.0000	0.00	0.00	0.00	0.00	0.0000	0	0	0	0	0.0000	0	0	0	0	0	0	0	
4.50%	Risk Free	0	0	0	0	0	0.00	0.00	0.00	0.00	0.0000	0	0	0	0	0.0000	0	0	0	0	0	0	0	
0.00%	Dividend Y	0	0	Mk Cl Diff	0	0	VIX	0.00	4,352.91	0.00	0.0000	0	0	0	0	0.0000	0	0	0	0	0	0	0	
1	DTE	0	0	35	0	4395	16.47	0	0	0	0	.SPXW230	0	0	0	0.0000	.SPXW230	0	0	0	0	0	0	
0.0031	DTE in Ye	0	0	/ES:XCME	4430	0	1.33	0	0	0	0	C	0	0	0	0.0000	P	0	0	0	0	0	0	
365	0	0	0	SPX	4352.91	0	0	0	0	0	0	0	0	0	0	0.0000	0	0	0	0	0	0	0	
							Call Options									0.0000								Pu
0		Theoretica	Market	DIFF	BID	ASK	Implied	IMPL_VOL	IVBID	IVASK	Option Greeks					0.0000	0		Theoretica	Market	DIFF	BID	ASK	Implied
Strike Price	0	Price	Price	0	0	0	Volatility	MKVOL	0	0	DELTA	GAMMA	VEGA	THETA	RHO	0.0000	Strike Pric	0	Price	Price	0	0	0	Volatili
4275	ITM	79.70	79.70	0.00	79.30	80.10	20.53%	20.07%	18.91%	21.88%	0.9477	0.0022	0.2610	-1.6974	0.1275	0.0000	4,275.00	OTM	0.95	0.95	0.00	0.90	1.00	19.6
4280	ITM	74.90	74.90	0.00	74.50	75.30	20.16%	19.75%	18.74%	21.38%	0.9388	0.0025	0.2958	-1.8976	0.1264	0.0000	4,280.00	OTM	1.10	1.10	0.00	1.05	1.15	19.1
4285	ITM	70.00	70.00	0.00	69.60	70.40	19.39%	19.00%	18.08%	20.53%	0.9326	0.0028	0.3188	-1.9972	0.1257	0.0000	4,285.00	OTM	1.30	1.30	0.00	1.25	1.35	18.8
4290	ITM	65.25	65.25	0.00	64.90	65.60	18.99%	18.64%	17.99%	19.89%	0.9211	0.0032	0.3594	-2.2469	0.1243	0.0000	4,290.00	OTM	1.50	1.50	0.00	1.45	1.55	18.3
4295	ITM	60.55	60.55	0.00	60.20	60.90	18.60%	18.28%	17.71%	19.41%	0.9077	0.0037	0.4044	-2.5464	0.1226	0.0000	4,295.00	OTM	1.82	1.83	0.00	1.80	1.85	18.0
4300	ITM	55.95	55.95	0.00	55.60	56.30	18.30%	18.02%	17.52%	19.03%	0.8908	0.0042	0.4571	-2.9452	0.1204	0.0000	4,300.00	OTM	2.20	2.20	0.00	2.15	2.25	17.7
4305	ITM	51.45	51.45	0.00	51.10	51.80	18.05%	17.80%	17.37%	18.71%	0.8707	0.0048	0.5150	-3.4389	0.1178	0.0000	4,305.00	OTM	2.70	2.70	0.00	2.65	2.75	17.6
4310	ITM	47.00	47.00	0.00	46.60	47.40	17.73%	17.50%	17.02%	18.41%	0.8486	0.0055	0.5732	-3.9817	0.1149	0.0000	4,310.00	OTM	3.30	3.30	0.00	3.20	3.40	17.4
4315	ITM	42.75	42.75	0.00	42.40	43.10	17.57%	17.36%	17.02%	18.11%	0.8212	0.0062	0.6384	-4.7118	0.1113	0.0000	4,315.00	OTM	4.00	4.00	0.00	3.90	4.10	17.2
4320	ITM	38.60	38.60	0.00	38.30	38.90	17.35%	17.16%	16.93%	17.77%	0.7911	0.0069	0.7020	-5.5153	0.1073	0.0000	4,320.00	OTM	4.90	4.90	0.00	4.80	5.00	17.0
4325	ITM	34.70	34.70	0.00	34.30	35.10	17.28%	17.10%	16.75%	17.80%	0.7556	0.0075	0.7670	-6.5113	0.1025	0.0000	4,325.00	OTM	5.90	5.90	0.00	5.80	6.00	16.9
4330	ITM	30.90	30.90	0.00	30.50	31.30	17.10%	16.93%	16.61%	17.58%	0.7182	0.0082	0.8251	-7.4977	0.0975	0.0000	4,330.00	OTM	7.20	7.20	0.00	7.10	7.30	16.8
4335	ITM	27.50	27.50	0.00	27.00	28.00	17.16%	17.01%	16.59%	17.73%	0.6751	0.0087	0.8793	-8.6532	0.0917	0.0000	4,335.00	OTM	8.60	8.60	0.00	8.50	8.70	16.7
4340	ITM	23.95	23.95	0.00	23.80	24.10	16.83%	16.68%	16.66%	16.99%	0.6329	0.0092	0.9201	-9.4202	0.0860	0.0000	4,340.00	OTM	10.20	10.20	0.00	10.10	10.30	16.5
4345	ITM	20.85	20.85	0.00	20.70	21.00	16.74%	16.60%	16.58%	16.90%	0.5861	0.0096	0.9519	-10.1412	0.0797	0.0000	4,345.00	OTM	12.00	12.00	0.00	11.90	12.10	16.4
4350	ITM	17.90	17.90	0.00	17.80	18.00	16.57%	16.44%	16.47%	16.67%	0.5379	0.0099	0.9703	-10.4725	0.0732	0.0000	4,350.00	OTM	14.10	14.10	0.00	14.00	14.20	16.2
4355	OTM	15.25	15.25	0.00	15.10	15.40	16.46%	16.33%	16.31%	16.61%	0.4881	0.0100	0.9743	-10.4252	0.0665	0.0000	4,355.00	ITM	16.45	16.45	0.00	16.30	16.60	16.1
4360	OTM	12.80	12.80	0.00	12.70	12.90	16.29%	16.18%	16.19%	16.40%	0.4378	0.0100	0.9629	-9.9138	0.0596	0.0000	4,360.00	ITM	19.05	19.05	0.00	18.90	19.20	16.0
4365	OTM	10.70	10.70	0.00	10.60	10.80	16.23%	16.12%	16.12%	16.35%	0.3883	0.0097	0.9363	-9.1028	0.0529	0.0000	4,365.00	ITM	21.95	21.95	0.00	21.80	22.10	16.0
4370	OTM	8.80	8.80	0.00	8.70	8.90	16.12%	16.02%	16.01%	16.24%	0.3398	0.0094	0.8950	-8.0005	0.0463	0.0000	4,370.00	ITM	25.05	25.05	0.00	24.90	25.20	15.8
4375	OTM	7.10	7.10	0.00	7.00	7.20	15.96%	15.86%	15.84%	16.09%	0.2927	0.0089	0.8399	-6.7451	0.0399	0.0000	4,375.00	ITM	28.40	28.40	0.00	28.10	28.70	15.7
4380	OTM	5.80	5.80	0.00	5.70	5.90	16.01%	15.91%	15.89%	16.14%	0.2509	0.0082	0.7779	-5.6494	0.0342	0.0000	4,380.00	ITM	32.00	32.00	0.00	31.70	32.30	15.6
4385	OTM	4.65	4.65	0.00	4.60	4.70	16.00%	15.90%	15.93%	16.07%	0.2118	0.0075	0.7076	-4.5897	0.0289	0.0000	4,385.00	ITM	35.85	35.85	0.00	35.60	36.10	15.6
4390	OTM	3.70	3.70	0.00	3.60	3.80	16.01%	15.91%	15.85%	16.17%	0.1769	0.0067	0.6341	-3.6778	0.0241	0.0000	4,390.00	ITM	39.90	39.90	0.00	39.60	40.20	15.5

AEROMIR

OPTIONS RADAR.

Center Strike & Expiration: 5970 | 12/3/2024

SPX Butterfly Costs

	Strike IV / ATM IV	Call IV	Call Extrinsic	Call Vega	Call Delta	C Price	Strike	P Price	Put Delta	Put Vega	Put Extrinsi	Put IV	Strike IV / ATM IV
0													
1	20.34%	16.45%	41.760	3.344	0.652	91.10	5920	13.20	-0.255	2.900	13.200	9.49%	26.20%
	18.29%	16.17%	42.610	3.379	0.641	86.95	5925	14.00	-0.270	2.989	14.000	9.31%	23.80%
	16.83%	15.97%	43.810	3.415	0.630	83.15	5930	14.85	-0.286	3.076	14.850	9.13%	21.41%
	13.97%	15.58%	44.410	3.445	0.619	78.75	5935	15.70	-0.303	3.159	15.700	8.92%	18.62%
	11.78%	15.28%	45.360	3.476	0.607	74.70	5940	16.75	-0.323	3.244	16.750	8.75%	16.36%
5	9.66%	14.99%	46.410	3.505	0.595	70.75	5945	17.80	-0.342	3.322	17.800	8.56%	13.83%
10	7.68%	14.72%	47.560	3.531	0.581	66.90	5950	18.95	-0.364	3.394	18.950	8.37%	11.30%
25	5.78%	14.46%	48.810	3.555	0.568	63.15	5955	20.10	-0.386	3.459	20.100	8.15%	8.38%
	3.88%	14.20%	50.110	3.574	0.553	59.45	5960	21.40	-0.410	3.515	21.400	7.94%	5.59%
	1.98%	13.94%	51.510	3.590	0.539	55.85	5965	22.80	-0.436	3.560	22.800	7.74%	2.93%
	0.00%	13.67%	52.250	3.601	0.523	52.25	5970	24.30	-0.464	3.592	23.640	7.52%	0.00%
	-1.54%	13.46%	48.950	3.606	0.507	48.95	5975	25.80	-0.493	3.606	20.140	7.27%	-3.32%
	-3.29%	13.22%	45.650	3.606	0.490	45.65	5980	27.60	-0.524	3.600	16.940	7.06%	-6.12%
	-4.97%	12.99%	42.450	3.598	0.473	42.45	5985	29.30	-0.557	3.569	13.640	6.78%	-9.84%
	-6.58%	12.77%	39.400	3.584	0.455	39.40	5990	31.35	-0.593	3.509	10.690	6.54%	-13.03%
	-8.12%	12.56%	36.450	3.561	0.437	36.45	5995	33.30	-0.631	3.410	7.640	6.21%	-17.42%
	-9.80%	12.33%	33.550	3.530	0.418	33.55	6000	35.50	-0.673	3.263	4.840	5.89%	-21.68%
	-11.05%	12.16%	30.950	3.491	0.399	30.95	6005	37.80	-0.718	3.052	2.140	5.52%	-26.60%
	-12.36%	11.98%	28.400	3.443	0.380	28.40	6010	40.25	-0.770	2.748	-0.410	5.08%	-32.45%
	-13.68%	11.80%	25.950	3.384	0.361	25.95	6015	42.80	-0.830	2.288	-2.860	4.50%	-40.16%
	-15.07%	11.61%	23.600	3.316	0.341	23.60	6020	45.50	-0.909	1.485	-5.160	3.64%	-51.60%

SPX PRICE Matrix

x 4	x 3	x 2	x 1		x 1	x 2	x 3	x 4
				5920				
			0.35	5925	0.05			
		-0.50	-0.60	5930	0.00	0.25		
	0.50	0.20	0.35	5935	0.20	0.40	0.75	
1.15	0.70	0.65	0.10	5940	0.00	0.30	0.60	1.10
1.30	1.10	0.40	0.10	5945	0.10	0.20	0.65	1.20
1.60	0.80	0.35	0.10	5950	0.00	0.25	0.60	1.25
1.40	0.65	0.30	0.05	5955	0.15	0.40	0.85	1.30
1.45	0.80	0.25	0.10	5960	0.10	0.45	0.80	1.55
1.50	0.85	0.40	0.00	5965	0.10	0.30	0.95	1.50
1.80	1.10	0.60	0.30	5970	0.00	0.40	0.80	1.70
1.70	0.95	0.40	0.00	5975	0.30	0.50	1.15	1.80
1.70	1.00	0.35	0.10	5980	-0.10	0.45	0.90	1.70
1.90	0.90	0.50	0.15	5985	0.35	0.50	1.20	2.00
1.85	1.10	0.40	0.10	5990	-0.10	0.40	0.90	1.85
2.00	1.15	0.50	0.05	5995	0.25	0.50	1.25	2.00
2.15	1.30	0.70	0.30	6000	0.10	0.60	1.10	2.10
	1.10	0.50	0.05	6005	0.15	0.50	1.25	
		0.35	0.10	6010	0.10	0.50		
			0.10	6015	0.15			
				6020				

SPX DELTA Matrix

x 4	x 3	x 2	x 1		x 1	x 2	x 3	x 4
				5920				
			-0.001	5925	-0.001			
		0.000	0.001	5930	-0.001	-0.004		
	-0.005	-0.002	-0.001	5935	-0.002	-0.005	-0.012	
-0.009	-0.005	-0.003	0.000	5940	-0.001	-0.005	-0.011	-0.020
-0.010	-0.006	-0.003	-0.001	5945	-0.002	-0.005	-0.012	-0.021
-0.010	-0.005	-0.002	-0.001	5950	-0.001	-0.005	-0.012	-0.022
-0.010	-0.005	-0.002	-0.001	5955	-0.002	-0.006	-0.014	-0.024
-0.010	-0.005	-0.002	-0.001	5960	-0.002	-0.007	-0.015	-0.026
-0.009	-0.005	-0.002	-0.001	5965	-0.002	-0.007	-0.015	-0.028
-0.009	-0.005	-0.003	-0.001	5970	-0.002	-0.007	-0.017	-0.029
-0.009	-0.005	-0.002	-0.001	5975	-0.002	-0.008	-0.017	-0.032
-0.009	-0.005	-0.002	0.000	5980	-0.002	-0.008	-0.020	-0.035
-0.008	-0.005	-0.002	-0.001	5985	-0.002	-0.009	-0.022	-0.040
-0.007	-0.004	-0.002	-0.001	5990	-0.004	-0.012	-0.026	-0.048
-0.006	-0.004	-0.002	-0.001	5995	-0.003	-0.013	-0.031	-0.060
-0.005	-0.003	-0.001	0.000	6000	-0.004	-0.017	-0.042	-0.087
	-0.003	-0.001	0.000	6005	-0.005	-0.024	-0.064	
		-0.001	0.000	6010	-0.009	-0.042		
			0.000	6015	-0.018			
				6020				

SPX ROI Matrix

x 4	x 3	x 2	x 1		x 1	x 2	x 3	x 4
				5920				
			208%	5925	201%			
		195%	189%	5930	200%	203%		
	203%	202%	208%	5935	204%	204%	205%	
206%	205%	207%	202%	5940	200%	203%	204%	206%
207%	208%	204%	202%	5945	202%	202%	205%	206%
209%	206%	204%	202%	5950	200%	203%	204%	207%
208%	205%	203%	201%	5955	203%	204%	206%	207%
208%	206%	203%	202%	5960	202%	205%	206%	208%
208%	206%	204%	200%	5965	202%	203%	207%	208%
210%	208%	206%	206%	5970	200%	204%	206%	209%
209%	207%	204%	200%	5975	206%	205%	208%	210%
209%	207%	204%	202%	5980	198%	205%	206%	209%
210%	206%	205%	203%	5985	208%	205%	209%	211%
210%	208%	204%	202%	5990	198%	204%	206%	210%
211%	208%	205%	201%	5995	205%	205%	209%	211%
212%	209%	208%	206%	6000	202%	206%	208%	212%
	208%	205%	201%	6005	203%	205%	209%	
		204%	202%	6010	202%	205%		
			202%	6015	203%			
				6020				

SPX VEGA Matrix

x 4	x 3	x 2	x 1		x 1	x 2	x 3	x 4
				5920				
			0.001	5925	-0.002			
		-0.010	-0.006	5930	-0.004	-0.009		
	-0.016	-0.007	0.000	5935	0.001	-0.009	-0.025	
-0.034	-0.019	-0.006	-0.002	5940	-0.006	-0.017	-0.040	-0.072
-0.041	-0.021	-0.010	-0.002	5945	-0.005	-0.025	-0.052	-0.094
-0.047	-0.027	-0.012	-0.003	5950	-0.008	-0.030	-0.069	-0.121
-0.058	-0.032	-0.014	-0.004	5955	-0.008	-0.036	-0.083	-0.152
-0.067	-0.037	-0.017	-0.004	5960	-0.011	-0.044	-0.103	-0.186
-0.076	-0.043	-0.019	-0.005	5965	-0.014	-0.056	-0.126	-0.230
-0.086	-0.048	-0.022	-0.005	5970	-0.017	-0.068	-0.155	-0.279
-0.096	-0.054	-0.024	-0.006	5975	-0.020	-0.082	-0.188	-0.344
-0.106	-0.060	-0.027	-0.007	5980	-0.025	-0.100	-0.231	-0.422
-0.116	-0.066	-0.029	-0.007	5985	-0.029	-0.123	-0.284	-0.527
-0.124	-0.070	-0.032	-0.008	5990	-0.040	-0.155	-0.361	-0.679
-0.132	-0.075	-0.033	-0.009	5995	-0.047	-0.198	-0.471	-0.925
-0.139	-0.078	-0.034	-0.008	6000	-0.065	-0.269	-0.669	-1.441
	-0.083	-0.037	-0.009	6005	-0.092	-0.406	-1.109	
		-0.039	-0.010	6010	-0.157	-0.749		
			-0.010	6015	-0.343			
				6020				

SPX EXTRINSIC Matrix

x 4	x 3	x 2	x 1		x 1	x 2	x 3	x 4
				5920				
			0.35	5925	0.05			
		-0.50	-0.60	5930	0.00	0.25		
	0.50	0.20	0.35	5935	0.20	0.40	0.75	
1.15	0.70	0.65	0.10	5940	0.00	0.30	0.60	1.10
1.30	1.10	0.40	0.10	5945	0.10	0.20	0.65	1.20
0.94	0.80	0.35	0.10	5950	0.00	0.25	0.60	0.59
-4.26	-0.01	0.30	0.05	5955	0.15	0.40	0.19	-4.36
-9.21	-4.86	-0.41	0.10	5960	0.10	-0.21	-4.86	-9.11
-14.16	-9.81	-5.26	-0.66	5965	-0.56	-5.36	-9.71	-14.16
-17.54	-13.24	-8.74	-4.04	5970	-4.34	-8.94	-13.54	-17.64
-12.64	-8.39	-3.94	0.00	5975	0.30	-3.84	-8.19	-12.54
-7.64	-3.34	0.35	0.10	5980	-0.10	0.45	-3.44	-7.64
-2.44	0.90	0.50	0.15	5985	0.35	0.50	1.20	-2.34
1.85	1.10	0.40	0.10	5990	-0.10	0.40	0.90	1.85
2.00	1.15	0.50	0.05	5995	0.25	0.50	1.25	2.00
2.15	1.30	0.70	0.30	6000	0.10	0.60	1.10	2.10
	1.10	0.50	0.05	6005	0.15	0.50	1.25	
		0.35	0.10	6010	0.10	0.50		
			0.10	6015	0.15			
				6020				

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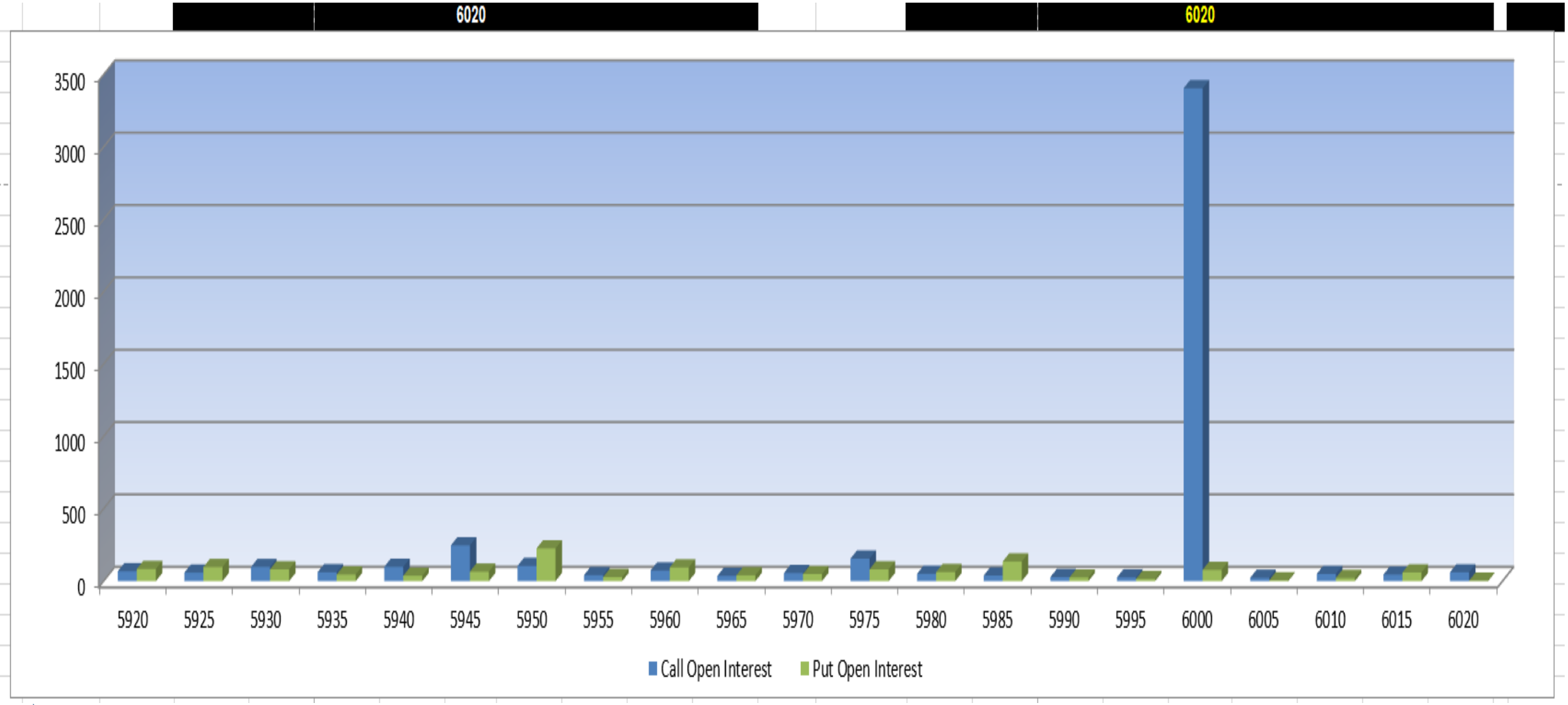
OPTIONS RADAR.



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OPTIONS RADAR.

CALL Price	5920	5925	5930	5935	5940	5945	5950	5955	5960	5965	5970	5975	5980	5985	5990	5995	6000	6005	6010	6015	6020
Call Delta	0.643	0.634	0.624	0.613	0.602	0.590	0.578	0.565	0.551	0.537	0.522	0.507	0.491	0.475	0.458	0.440	0.422	0.404	0.385	0.366	0.347
x 1	4.25	4.20	4.45	4.10	3.70	3.95	4.00	3.75	3.70	3.60	3.50	3.40	3.25	3.20	3.05	2.95	2.80	2.65	2.55	2.40	
x 2	8.45	8.65	8.55	7.80	7.65	7.95	7.75	7.45	7.30	7.10	6.90	6.65	6.45	6.25	6.00	5.75	5.45	5.20	4.95		
x 3	12.90	12.75	12.25	11.75	11.65	11.70	11.45	11.05	10.80	10.50	10.15	9.85	9.50	9.20	8.80	8.40	8.00	7.60			
x 4	17.00	16.45	16.20	Back Wall	5.40	15.40	15.05	14.55	14.20	13.75	13.35	12.90	12.45	12.00	11.45	10.95	10.40				
CALL Delta	5920	5925	5930	5935	5940	5945	5950	5955	5960	5965	5970	5975	5980	5985	5990	5995	6000	6005	6010	6015	6020
x 1	0.01	0.01	0.01	0.01	0.01	0.01	0.01	0.01	0.01	0.01	0.02	0.02	0.02	0.02	0.02	0.02	0.02	0.02	0.02	0.02	
x 2	0.02	0.02	0.02	0.02	0.02	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.04	0.04	0.04	0.04	0.04		
x 3	0.03	0.03	0.03	0.04	0.04	0.04	0.04	0.04	0.04	0.05	0.05	0.05	0.05	0.05	0.05	0.05	0.06	0.06			
x 4	0.04	0.04	0.05	0.05	0.05	0.05	0.06	0.06	0.06	0.06	0.06	0.07	0.07	0.07	0.07	0.07	0.08				
CALL Price Per Delta	5920	5925	5930	5935	5940	5945	5950	5955	5960	5965	5970	5975	5980	5985	5990	5995	6000	6005	6010	6015	6020
x 1	438.14	411.76	436.27	366.07	300.81	321.14	312.50	275.74	262.41	243.24	228.76	213.84	196.97	188.24	174.29	163.89	153.01	142.47	134.21	125.65	
x 2	424.62	424.02	399.53	331.91	310.98	316.73	293.56	268.95	252.60	235.88	221.15	205.25	192.54	181.16	169.01	158.40	147.70	138.30	129.92		
x 3	428.57	403.48	363.50	328.21	311.50	302.33	282.72	260.00	244.34	228.26	212.79	199.39	186.27	175.24	163.57	153.01	143.11	134.04			
x 4	411.62	374.72	352.17	324.07	301.96	291.67	272.15	251.73	236.27	220.00	206.34	192.83	180.43	169.49	158.15	148.17	138.67				
PUT Price	5920	5925	5930	5935	5940	5945	5950	5955	5960	5965	5970	5975	5980	5985	5990	5995	6000	6005	6010	6015	6020
Put Delta	-0.249	-0.264	-0.281	-0.298	-0.317	-0.337	-0.359	-0.382	-0.407	-0.433	-0.462	-0.493	-0.526	-0.562	-0.601	-0.644	-0.692	-0.748	-0.813	-0.904	-1.000
x 1		0.75	0.80	0.85	0.95	0.95	1.10	1.10	1.25	1.30	1.40	1.45	1.65	1.70	1.80	1.90	2.10	2.15	2.35	2.45	2.60
x 2			1.55	1.65	1.80	1.90	2.05	2.20	2.35	2.55	2.70	2.85	3.10	3.35	3.50	3.70	4.00	4.25	2.35	4.80	5.05
x 3				2.40	2.60	2.75	3.00	3.15	3.45	3.65	3.95	4.15	4.50	4.80	5.15	5.40	5.80	6.15	6.60	6.95	7.40
x 4					3.35	3.55	3.85	4.10	4.40	4.75	5.05	5.40	5.80	6.20	6.60	7.05	7.50	7.95	8.50	9.05	9.55
PUT Delta	5920	5925	5930	5935	5940	5945	5950	5955	5960	5965	5970	5975	5980	5985	5990	5995	6000	6005	6010	6015	6020
x 1		-0.02	-0.02	-0.02	-0.02	-0.02	-0.02	-0.02	-0.02	-0.03	-0.03	-0.03	-0.03	-0.04	-0.04	-0.04	-0.05	-0.06	-0.07	-0.09	-0.10
x 2			-0.03	-0.03	-0.04	-0.04	-0.04	-0.04	-0.05	-0.05	-0.06	-0.06	-0.06	-0.07	-0.08	-0.08	-0.09	-0.10	-0.07	-0.16	-0.19
x 3				-0.05	-0.05	-0.06	-0.06	-0.06	-0.07	-0.07	-0.08	-0.09	-0.09	-0.10	-0.11	-0.12	-0.13	-0.15	-0.17	-0.21	-0.25
x 4					-0.07	-0.07	-0.08	-0.08	-0.09	-0.10	-0.10	-0.11	-0.12	-0.13	-0.14	-0.15	-0.17	-0.19	-0.21	-0.26	-0.31
PUT Price Per Delta	5920	5925	5930	5935	5940	5945	5950	5955	5960	5965	5970	5975	5980	5985	5990	5995	6000	6005	6010	6015	6020
x 1		-48.70	-48.78	-48.57	-50.00	-47.74	-50.46	-47.83	-50.20	-48.87	-48.95	-47.23	-49.70	-47.35	-45.92	-43.88	-43.93	-38.67	-35.66	-26.98	-27.14
x 2			-48.74	-48.67	-49.32	-48.84	-49.16	-49.11	-49.06	-49.51	-48.91	-48.06	-48.51	-48.48	-46.60	-44.85	-43.91	-41.10	-35.66	-30.63	-27.06
x 3				-48.68	-49.15	-48.76	-49.42	-48.69	-49.50	-48.99	-49.31	-48.31	-48.65	-48.10	-47.55	-45.61	-44.51	-41.92	-38.98	-32.74	-29.31
x 4					-49.05	-48.76	-49.23	-48.98	-49.11	-49.33	-48.98	-48.74	-48.70	-48.29	-47.48	-46.50	-45.13	-42.76	-39.98	-34.79	-31.00

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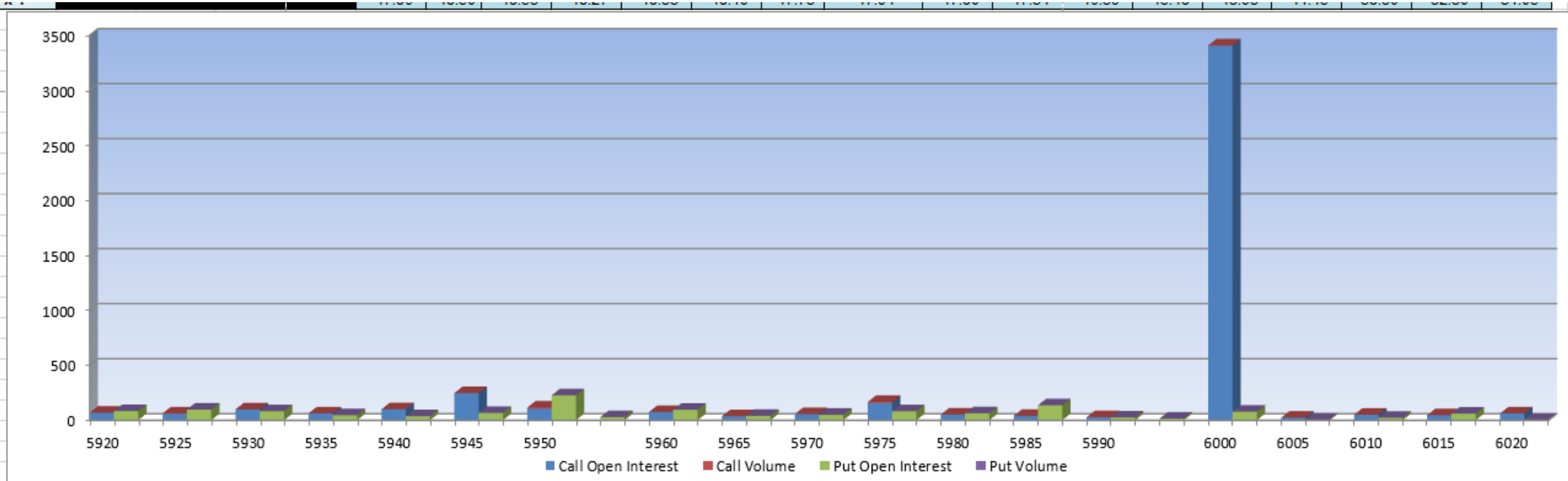
OPTIONS RADAR.



Iron Flies																				
x 4					-18.85	-18.90	-18.85	-18.70	-18.65	-18.55	-18.45	-18.35	-18.20	-18.20	-18.05	-18.00	-18.00			
x 3				-14.30	-14.35	-14.40	-14.40	-14.25	-14.20	-14.20	-14.15	-14.10	-14.00	-13.95	-13.90	-13.85	-13.85	-13.80		
x 2			-9.85	-9.70	-9.60	-9.75	-9.80	-9.65	-9.60	-9.65	-9.65	-9.60	-9.60	-9.55	-9.40	-9.50	-9.55	-9.40	-9.45	
x 1		-4.90	-5.05	-4.95	-4.85	-4.90	-5.00	-4.90	-4.90	-4.90	-4.90	-5.0	-4.90	-4.90	-4.80	-4.85	-4.95	-4.80	-4.85	-4.90
	5920	5925	5930	5935	5940	5945	5950	5955	5960	5965	5970	5975	5980	5985	5990	5995	6000	6005	6010	6015	6020

Iron Flies ROI																				
x 4					151.5%	151.4%	151.5%	151.7%	151.7%	151.9%	152.0%	152.2%	152.4%	152.4%	152.6%	152.6%	152.6%			
x 3				151.2%	151.1%	151.0%	151.0%	151.3%	151.4%	151.4%	151.5%	151.5%	151.7%	151.8%	151.9%	152.0%	152.0%	152.1%		
x 2			150.4%	150.8%	151.0%	150.6%	150.5%	150.9%	151.0%	150.9%	150.9%	151.0%	151.0%	151.2%	151.5%	151.3%	151.2%	151.5%	151.4%	
x 1		150.5%	149.8%	150.3%	150.8%	150.5%	150.0%	150.5%	150.5%	150.5%	150.5%	150.3%	150.5%	150.5%	151.0%	150.8%	150.3%	151.0%	150.8%	150.5%
	5920	5925	5930	5935	5940	5945	5950	5955	5960	5965	5970	5975	5980	5985	5990	5995	6000	6005	6010	6015	6020

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BASKET ORDER TRADER

*Note - Use this as cheat sheet to center strikes

Input	Call	Puts
51	5150	5130
	5145	5125

Symbol	SPX
SecType	BAG
Exchange	SMART/SMART
Currency	USD
TimeInForce	DAY
OrderType	LMT
BasketTag	OptTrader
Account	U555555
OrderRef	OptTrader
Rth	TRUE
Type	OPT

Reset Data

Create Order

Strategy	Combos Types
Single	Single
Vertical	Vertical
Straddle/Strangle	Straddle/Strangle
Butterfly	Butterfly/Broken Wing Butterfly
Condor	Condor/Broken Condor/Broken Butterfly
Iron Condor	Iron Condor/Iron Broken Condor/Iron Broken Butterfly
Calendar	Calander/Diagonal
Double	Double Calander/Double Diagonal
Iron Double	Iron Double Calander/Iron Double Diagonal

				Term Structure		Side 1		Side 2		Leg 1				Leg 2				Leg 3				Leg 4			
Strategy	Qty	Price	Side	Front Date	Back Date	Strike 1	Width 1	Strike 2	Width 2	Side	Ratio	Strike	Expr	Side	Ratio	Strike	Expr	Side	Ratio	Strike	Expr	Side	Ratio	Strike	Expr
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024
Iron Double	1	0.00		3/21/2024	3/25/2024		0		0	CALL	-1	0	3/21/2024	CALL	1		3/25/2024	PUT	-1		3/21/2024	PUT	1	0	3/25/2024

The deal!

- Baseline 500$ ***450$(-10%)***

- *-10% One Year Anniversary.
- (Ends March 4th 2025)

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The deal!

- Baseline : 550$ X One Q.* *522 (-5%)*
- Full Year 2200$ * *1,870 (-15%)*

- ***One Year Anniversary.**
- **One Quarter -5%**
- **Full Year -15%**

(Ends March 4th 2025)

- Regular price at the end of Service period.

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The deal!

- Baseline : 375$ For One Quarter
- Full Year :1500$ ***-10% 1350****
- *Special 1350$ One Year !
  (Ends March 4th 2025)
- @ Special Saving 150!

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Presentation Link

PDF Presentation LINK :

Tomas Byron's Workshop and Trade Alerts

- *ATM Weekly Options Strategy* ***Workshop***
- *ATM Weekly Options Strategy* ***Trade Alerts***
- **https://info.aeromir.com/workshops/2024/atm/**

- *Elephant Shield* ***Trade Alerts***
- **https://info.aeromir.com/services/elephantshield/**

Trade Alerts Are For Educational Purposes Only

The purpose of the ATM Weekly Option Strategy Trade Alerts is to provide information how Tomas trades. The trade examples are live trades at either Interactive Brokers or thinkorswim using Reg-T or SPAN margin. They are intended to be examples for you get ideas for your own trades.

Questions?

thank you for taking the time to attend the presentation.

Tomas